## IMS Bulletin



#### March/April 2004

#### **CONTENTS**

- 2 Members' News: Contacting the IMS
- 3 IMS News: Executive Committee; Nominations; Changes of address
- 4 President's Column: Keeping Gender on the **Agenda**
- **5 Executive Director's Report & Membership** news
- **6 Call for Nominations**
- 8 Mini-meeting report
- 9 Obituaries: Frank Proschan, Gunnar Blom, Akio Kudo
- 10 JCGS 2003 Annual Report
- 11 IMS Meetings
- 20 Other Meetings and **Announcements**
- 24 Employment **Opportunities**
- 33 International Calendar of **Statistical Events**
- 35 Information for **Advertisers**

#### **Good Sports**

#### Report from the IMS Mini Meeting on Sport and Statistics

Carlos J. Morales and Andrew Swift report on a workshop which was held at Worcester Polytechnic Institute (WPI) in November:

Sports-loving Statisticians from around the United States met at WPI for a one day mini-meeting sponsored by the IMS, on November 22, 2003. The line up included such heavy hitters as Profs. Carl Morris and Hal Stern.

David Rumpf (GE Aircraft Engines) and Chris Kelliher (Gordon College) kicked off the event with a talk on the NCAA basketball tournament, exploring model-based strategies to choose winners. Shane Reese (Brigham Young University) followed with a talk on a hierarchical mixture model for speed skating times, addressing the question of whether the Salt Lake City Oval is, indeed, the fastest ice ever. On a more technical note, Mark Glickman (Boston University) presented a novel technique (co-authored with Shane Jensen, Harvard University) for optimally pairing opponents using prior information of the strength of the players. Dylan Small (UPenn), delighted the audience with a talk on interaction effects on paired comparison models.

After lunch, Hal Stern (UC Irvine) gave a talk entitled The Complete Idiot's Guide to Rating Sport Teams, in which he explored various rating systems exposing strengths and weaknesses. Three afternoon talks were dedicated to baseball, including talks by Carl Morris (Harvard), Jason Mauriello (Harvard), and Jerry Reiter (Duke University). Carl delved into the theme of evaluating players and strategies in baseball, Jason illuminated the audience on estimation of team playoff probabilities, and Jerry, closing the workshop, presented an answer to a question many baseball managers had dealt with: is it better to walk or pitch to Barry Bonds?

A theme running through the workshop was the need for closer interaction between the users of statistical knowledge in sports and professional statisticians. The success of the meeting evidenced the quantity and quality of statistical work in the area of sports, including tournament design, ranking systems, and strategy analysis. The solution to many questions in sports require not only sophisticated statistical tools, but also a clear understanding of the substantive field.

The organizers want to thank the IMS, and WPI for making the workshop possible. More information about the meeting can be found at http://users.wpi.edu/~swift/sports/index.html



Top to Bottom: Carl Morris. Hal Stern. Mark Glickman. Carlos Morales

#### IMS Bulletin

Volume 33, Issue 2 March/April 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 2

#### **Member News**

#### C Jeff Wu elected to NAE

IMS Fellow C Jeff Wu has been elected to the USA's National Academy of Engineering (NAE). He is one of 76 new members, who bring the total membership of the academy to 2,174, together with 172 foreign associates. Election to the NAE is among the highest professional distinctions accorded to an engineer. Academy membership honors those who have made "important contributions to engineering theory and practice, including significant contributions to the literature of engineering theory and practice," and those who have demonstrated accomplishment in "the pioneering of new fields of engineering, making major advancements in traditional fields of engineering, or developing/implementing innovative approaches to engineering education."

Jeff Wu is the Coca Cola Chair in Engineering Statistics at Georgia Institute of Technology in Atlanta. His citation reads: For conceiving and building modern systems of experimental design based on contemporary methods for parameter estimating to provide quality improvements.

A profile will appear in a future issue.

#### **NIH Merit Award**

Other IMS members in the news are Anastasios 'Butch' Tsiatis and Marie Davidian, who, with Marc Genton, have been awarded the prestigious NIH "MERIT" (Method to Extend Research in Time) Award. This award amounts to \$1.125 million over five years, renewable for another five years. The researchers, all based North Carolina State University, are recognized for the value of their statistical methodology in designing and analyzing complex clinical trials for HIV-related research. More details will follow in a future issue.

#### **Robert C Elston receives Zelen Leadership Award**

The Department of Biostatistics at the Harvard School of Public Health named Dr Robert C Elston, Case Western Reserve University, recipient of the 2004 Marvin Zelen Leadership Award in Statistical Science. Dr Elston will deliver a lecture on June 4, 2004 at Harvard University. The lecture title is forthcoming.

This annual award, supported by colleagues, friends and family, was established to

honor Dr Marvin Zelen's long and distinguished career as a statistician, and his major role in shaping the field of biostatistics.

More details about nominations for next year's awards appear on page 6.

Have you achieved something? Don't be shy, tell us your news: email bulletin@imstat.org

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)

#### **IMS News**

The members of the IMS Executive Committee meet twice each year, to discuss the Institute's management, membership and finances. This picture was taken at the most recent meeting in February.



Pictured (top row, l-r) Andrew Nobel, Program Secretary; Julia Norton, Treasurer; Terry Speed, President; Raghu Varadhan, Past President (bottom row, l-r): Elyse Gustafson, Executive Director; Alicia Carriquiry, Executive

Secretary; Louis Chen, President-Elect

#### **Council Nominations**

We announce the nominations for IMS President Elect and IMS Council.

President Elect:

Tom Kurtz

IMS Council (to fill 6 vacancies):

**Erwin Bolthausen** 

Tom DiCiccio

Nancy Flournoy

Friedrichs Goetze

Xuming He

Susan Holmes

Vlad Koltchinskii

**Russ Lyons** 

Sonia Petrone

Ib Skovgaard

Mike Steele

Alan Welsh

Full details will appear in the next issue.

#### **Membership Renewal**

It's not too late to renew your Membership for 2004. You can do it online at the IMS Membership Renewal and Book Orders webpage: http://www.imstat.org/orders

#### **Address Changes**

Please email your change of address to staff@imstat.org. Due to mailing lag times, it will take 6-8 weeks for an address change to take full effect. Please keep this in mind when submitting a change of address. During this time period, journals may arrive at your old address. If this is going to be a problem, please let us know when you notify your change of address.

#### Executive Committee

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

#### **IMS Editors**

Annals of Statistics Morris Eaton

eaton@stat.umn.edu & Jianqing Fan jqfan@princeton.edu

Annals of Probability Steven Lalley

annals@galton.uchicago.edu

**Annals of Applied Probability** 

Robert Adler

radler@ie.technion.ac.il

Statistical Science George Casella

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** 

Ted Cox

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

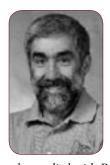
ishwaran@bio.ri.ccf.org

Associate Program Secretary

Maury Bramson

bramson@math.umn.edu

#### I President's Column: Keep Gender on the Agenda



IMS President Terry Speed writes:

In my mother's generation, women in many jobs were required to resign upon marriage. For example, F.E. (Betty) Allan, an early Australian biometrician

who studied with R.A. Fisher and wrote a joint paper with John Wishart, was forced to resign her government position when she married in 1940. During much of my own career, women have often been distinguished by their absence, particularly in senior positions. At the universities in Australia in the 1960s, the few women there were seemed permanently locked into junior teaching positions. Women researchers in the mathematical sciences were very rare. In the 1970s, as I became a little more senior, I sometimes found myself sitting on committees with only male colleagues, listening to comments we would now call discriminatory.

A lot has since changed. Roughly half of the graduate students I have worked with at Berkeley since 1987 have been women, both of my current bosses are women, and UC Berkeley had a woman provost until recently. There are now strict rules against discrimination on the grounds of sex in many countries including the US and Australia, and in my experience its incidence is greatly reduced.

So is it all over? Has gender ceased to be an issue, at least in academia, in this new millennium? Well, not quite. Let me explain and discuss a little, and let me tell you what I think this has to do with the IMS.

Firstly, some more detail. In my department at Berkeley, with over 20 active tenure-track faculty, there are just 3 women, as there were when I arrived in 1987. In my medical research institute in Australia, none of the eight divisions, and few of the labs, are headed by women. I estimate that at most 15 per cent of IMS members are

women. The barriers may be down, but we are almost as far from equal representation as we ever were. The fact that 30–50 per cent of our graduate students are women shows that the potential is there for changing the current situation, but it will not be easy, and that's what I want to write about.

I got my title from a talk by Justice Marilyn Warren, the newly appointed Chief Justice of Victoria, Australia, and the first woman appointed to that position. In a speech at a dinner last year she spoke of the need to bring more women into the law, for they "provide perspective. They search out resolutions... have finely honed organizational skills...are adaptive and flexible.. [they] bring a strong sense of method [and] a combination of typically feminine characteristics: energy, patience, humour and insight". And I thought: why just the law?

The purpose of the IMS is to foster the development and dissemination of the theory and applications of statistics and probability. Any development and

dissemination we do involves people: our members and others. Should we care about the gender of these people? Let me answer this with some questions. Suppose we sponsor a conference in which every member of the organizing committee and every special invited speaker is a man? Suppose we publish a journal in which every editor and associate editor and every author is a man? Or, that one of our committees gives out awards and every member of the committee and every award recipient is a man? None of this is necessarily consciously, much less legally discriminatory, yet any one of these can happen, and has happened.

Fifteen percent women may not be much, but what's worse is that at times it seems like zero percent. In my view it is only by hard work on everyone's part, both men and women, that we will change these percentages: get the fifteen percent looking like fifty. Hard work on the part of women goes with the chromosomes. Can any of us men imagine the extra work that must be

involved for women wanting to move in parallel career paths? No matter how modern or solicitous a partner might be, having children will remain a very unequal business for a while yet. I am in awe of brilliant women who raise families while remaining focussed on and successful in their scientific careers. I have watched a few from quite close up, and in my view, nothing in male experience can come close to this. So, my request to women is to keep on doing what you are doing: standing up and being counted, mentoring other women, and all the things men do.

What hard work do I ask of men? Just this: that wherever you are and whatever you do, you work hard to ensure that women are involved to the greatest extent possible. (The risk of overdoing it is so slight in our field, I ignore it). I'm not even asking for anything "radical", such as affirmative action or positive discrimination, just consideration. The issue is not shortage of qualified women; it is getting them into the field of vision of many men. When you (men) are looking for people to serve on committees, when you are thinking of conference organizers or speakers, award winners, editors, writers, people to hire, teams to be built, collaborators to recruit, give the women in the pool serious consideration. If you need 8 speakers, don't consider 12 men and I woman, and end up with 8 men; consider 8 men and 8 women, and end up with 5 or 6 men and 2 or 3 women. (Yes, it is very much my experience that women turn one down in such situations with a greater frequency than men, but it is not hard to think of reasons for that, and doing something about it is another story.) It may take extra effort to identify those extra seven qualified women, at

qualified women, at least initially, but is not such hard work, and the benefits should be clear to all of us.

Keep gender on the agenda.



## From the Executive Director's Desk 2004 Report of the Executive Director, Elyse Gustafson

Hello Members! It is a pleasure to have spent another year working for you. During my 6+ years with the IMS, I have found our members to be committed, purposeful and overall a pleasure to work for. The IMS leadership is astounding. From committee chairs to Council members, the IMS has some of the most dedicated volunteers in the profession. They do an enormous amount of work to move the profession and the IMS forward.

I have had the opportunity to meet many of you via email or in person. If you get a chance, email me erg@imstat.org, call 216-295-2340 or stop by the IMS booth at the Annual Meeting or the JSM and share your thoughts, concerns or just say hello. The IMS needs your ideas to move forward. Much of the IMS programming comes from the membership and we need you to bring it to the table. The Council, Executive Committee and I are open to your views; we just need to hear them.

Now it's my annual opportunity to update you on new activities and remind you of some ongoing projects that may be of interest.

#### **Membership Recruitment and Retention**

For a fourth year in a row, 2003 was a year of membership growth for the IMS (see box). Several new programs have allowed us this increase, including free student membership, new graduate rates and life membership. For more information on any of these programs, please check out the IMS web site www.imstat.org. For 2004, we have expanded the student membership program. Now students receive one free print journal with their free membership.

The IMS now offers discounts to members who renew on time (by December 31 for the upcoming year). This program was started in 2003 with 50% of our members taking advantage of it. In 2004, we expanded the program to include all membership classes and 65% of the members participated. Renewing your dues on time saves the IMS money and we are passing that back to the members.

#### **Publications**

Subscribers to *Annals of Probability* will be receiving two double issues this year. The journal had amassed quite a backlog and the double issues were necessary to alleviate it. We are investigating the idea of bringing this journal permanently to six issues per year to avoid future backlog issues.

The IMS Committee on Publications, chaired by Jim Pitman, has been working to make your publications more accessible and searchable, for research purposes. You should see some sweeping changes in the next year as these proposals progress. Watch the

Bulletin and e-bulletin for more information over the next year.

One of the first steps taken by the Committee was an update to the IMS Copyright Transfer Agreement. The new agreement expands authors' rights by encouraging them to place a final copy of the article on their own web sites. For more information see: http://www.imstat.org/publications/copyright.htm

#### **Electronic Access**

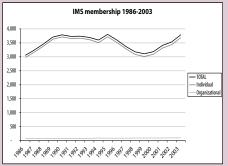
All IMS members receive complete electronic access to IMS journals. These journals include *Annals of Applied Probability, Annals of Probability, Annals of Statistics* and *Statistical Science*. Members receive electronic access to ALL the journals, regardless of the ones subscribed to in print. If you have not set up your personal access, see the information here: http://www.imstat.org/publications/eaccess.htm

In addition to these journals the IMS has two affiliated journals

Continued on page 6

#### Membership increases again

IMS membership numbers have risen for the fourth year in a row, according to figures released by Elyse Gustafson, Executive Director. After a period of declining individual memberships in the late 1990s, there has been a steady year-on-year increase. IMS reached its lowest membership level for 12 years in 1999; current membership levels are just below the 1995 peak. Organizational memberships have not fluctuated as much; last year they topped 100 for the first time.



_			
	Individual	Organizational	Total
1986	2,976	77	3,053
1987	3,170	75	3,245
1988	3,390	74	3,464
1989	3,629	75	3,704
1990	3,713	75	3,788
1991	3,656	76	3,732
1992	3,666	74	3,740
1993	3,617	78	3,695
1994	3,508	93	3,601
1995	3,719	85	3,804
1996	3,518	86	3,604
1997	3,284	85	3,369
1998	3,086	94	3,180
1999	3,012	95	3,107
2000	3,091	95	3,186
2001	3,316	94	3,410
2002	3,436	98	3,534
2003	3,688	102	3,790

that are open access and available to everyone. These journals are *Electronic Issues in Probability* and *Electronic Communications in Probability*. You may access these journals at: http://www.math.washington.edu/~ejpecp/

Access to the *IMS Bulletin* is also open. It is typically posted around the 20th of the first month of publication on the issue (for instance, this March/April issue is available on the web around March 20). See http://www.imstat.org/bulletin/

In 2003, the IMS released institutional electronic access. 45 per cent of subscribers took advantage of this in 2003 and we are already seeing the numbers grow for 2004. Note off topic insertion: If you are one of the first five people to email me that they read this sentence, I'll send you a free IMS t-shirt.

#### Meetings

The IMS has been reaching out internationally to develop meetings in all parts of the world. IMS sponsored and co-sponsored meetings can be found all over the world. For a list of current meetings, see http://www.imstat.org/meetings/2004.htm. If you are inter-

ested in proposing a meeting see: http://www.imstat.org/program/

The IMS continues to develop the mini-meetings platform. Mini-meetings are one, or possibly two, day scientific workshops organized by IMS members. They are meant to be short, informal and focused on topics of active research. The format of mini-meetings should promote the intensive exchange of ideas (brainstorming), and they should be "local+" in the sense that relatively few out of town participants are involved. For more information, see http://www.imstat.org/program/minimeeting.htm

This year's Annual Meeting will be held in Barcelona, Spain, in conjunction with the Bernoulli Society. See page \*\*\* and www. imub.ub.es/events/wc2004 for more details. This year's Joint Statistical Meeting will be held in Toronto. The IMS will be hosting a social gathering for members at the meeting to allow members the opportunity to network within their community. Watch the JSM materials for more information on this gathering.

Elyse Gustafson Executive Director March 2004

#### **Calls for Nominations**

#### 2004 Spiegelman Award: Call for Nominations

The Statistics Section of the American Public Health Association invites nominations for the 2004 Mortimer Spiegelman Award honoring a statistician aged 40 or younger who has made important contributions to public health.

The award recognizes outstanding contributions to the field of health statistics, broadly defined. To be eligible, a candidate must have been born in 1964 or later.

Send a nominating letter and the candidate's CV to the Spiegelman Award Committee Chair, Daniel E. Weeks, Department of Human Genetics, University of Pittsburgh, A302A Crabtree Hall, 130 DeSoto Street, Pittsburgh, PA 15261, USA.

E-mail inquiries may be made to weeks@pitt.edu

The nominator should include one or two paragraphs in the nominating letter that describe how the nominee's contributions relate to public health concerns. We will accept a maximum of three supporting letters per nomination. Nominations for the 2004 Award must be submitted by April 1, 2004.

A copy of this announcement may be found at http://watson. hgen.pitt.edu/~dweeks/spiegelman/2004\_Spiegelman.html

#### **Zelen Leadership Award: Call for Nominations**

This annual award, supported by colleagues, friends and family, was established to honor Dr. Marvin Zelen's long and distinguished career as a statistician and his major role in shaping the field of biostatistics.

The award recognizes an individual in government, industry, or academia, who by virtue of his/her outstanding leadership has greatly impacted the theory and practice of statistical science. While individual accomplishments are considered, the most distinguishing criterion is the awardee's contribution to the creation of an environment in which statistical science and its applications have flourished. The award recipient will deliver a public lecture on statistical science at the Harvard School of Public Health and will be presented with a citation and an honorarium.

Nominations for next year's award should be sent to the Marvin Zelen Leadership Award Committee, Department of Biostatistics, Harvard School of Public Health, 655 Huntington Avenue, Boston, MA 02115. Nominations should include a letter describing the contributions of the candidate, specifically highlighting the criteria for the award, and a curriculum vita. Supporting letters and materials would be extremely helpful to the committee.

All nominations must be received by November 1, 2004.

#### 2003-2004 Fellowships for Threatened Scholars: Scholar Rescue Fund Fellowships

The Institute of International Education's Scholar Rescue Fund (SRF) provides fellowships for scholars whose lives and work are threatened in their home countries. These fellowships permit scholars to find temporary refuge at universities and colleges anywhere in the world, enabling them to pursue their academic work and to continue to share their knowledge with students, colleagues, and the community at large. When conditions improve, the scholars will return home to help rebuild universities and societies ravaged by fear, conflict and repression.

#### How the Scholar Rescue Fund Works

Academics, researchers and independent scholars from any country, field or discipline may qualify. Preference is given to scholars with a PhD or other highest degree in their field; who have been employed in scholarly activities at a university, college or other institution of higher learning during the last four years (excluding displacement or prohibition); who demonstrate superior academic accomplishment or promise; and whose selection is likely to benefit the academic community in the home and/or host country or region. Applications from female scholars and under-represented groups are strongly encouraged.

Universities, colleges and research centers in any country may apply to serve as hosts.

Full details are available at the Institute of International Education's website, www. iie.org/srf/

To apply or to learn how your institution might host an SRF scholar, contact: IIE Scholar Rescue Fund Fellowships, 809 UN Plaza, Second Floor, New York, NY 10017, USA. Tel: +1-212-984-5472, Fax: +1-212-984-5401, E-mail: SRF@iie. org Website: www.iie.org/SRF

#### 2005 NSF-CBMS Regional Research Conferences in the Mathematical Sciences: Request for Proposals

Proposal Due Date: April 8, 2004

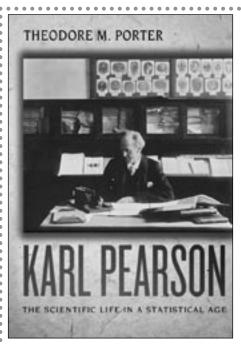
Program Description To stimulate interest and activity in mathematical research, the National Science Foundation intends to support up to seven NSF-CBMS Regional Research Conferences in 2005. A panel chosen by the Conference Board of the Mathematical Sciences will make the selections from among the submitted proposals. In the thirty-five year history of this NSF-CBMS Regional Research Conference Series, a total of 295 such conferences have been held.

Each five day conference features a distinguished lecturer who delivers ten lectures on a topic of important current research in one sharply focused area of the mathematical sciences. The lecturer subsequently prepares an expository monograph based upon these lectures, which is normally published as a part of a regional conference series. Depending upon the conference topic, the monograph is published by the American Mathematical Society, the Society for Industrial and Applied Mathematics, or jointly by the American Statistical Association and the Institute of Mathematical Statistics.

Support is provided for about 30 participants at each conference and the conference organizer invites both established researchers and interested newcomers, including postdoctoral fellows and graduate students, to attend.

Further Information: Inquiries concerning this conference series or the preparation of proposals for conferences should be directed to CBMS, 1529 Eighteenth Street NW, Washington DC 20036. Email: rosier@math.georgetown.edu or kolbe@math.georgetown.edu Tel: 202-293-1170; Fax: 202-293-3412

The full announcement appears at http://www.cbmsweb.org/NSF/2005\_call.htm



Karl Pearson, founder of modern statistics, came to this field by way of passionate early studies of philosophy and cultural history as well as ether physics and graphical geometry. His faith in science grew out of a deeply moral quest, reflected also in his socialism and his efforts to find a new basis for relations between men and women. This biography recounts Pearson's extraordinary intellectual adventure and sheds new light on the inner life of science.

"Brilliant! Karl Pearson is fortunate to have a biographer who saves him from what he most abhorred: his fear that a life could be reduced to a mere discovery, stripped of all its personal and historical specificity."—Ken Alder, Northwestern University, author of The Measure of All Things Cloth \$35.00 ISBN 0-691-11445-5

**PRINCETON**University Press

800-777-4726 • READ EXCERPTS ONLINE WWW.PUP.PRINCETON.EDU

#### **Social Science and Agriculture Mini-meeting Report**

IMS sponsored this mini-meeting in Santiniketan, India, in December. Debasis Bhattacharya, the organizer, writes: This mini-meeting/workshop, held on December 20 and 21, 2003, was supported by the Department of Agricultural Extension, Economics and Statistics, Institute of Agriculture, at Visva-Bharati University. I thank IMS for the opportunity to organize the workshop; also the faculty members of the Institute of Agriculture for their cooperation.

The 60 participants, who were from the fields of Statistics, Agricultural Science and Social Science, heard 18 paper presentations over the two days. In the evening there were cultural programs on Indian classical music and dance.

The inaugural session opened with a ritual song, followed by a speech by K R Sundaram (All India Institute of Medical Sciences[AIIMS], New Delhi). He discussed the need for statistics in diverse areas of life and work. Next, the Presidential Address was delivered by D C Ghosh, the Dean of Visva-Bharati's Faculty of Agriculture. He addressed different issues of agriculture where statistics can be used for valid conclusions and pointed out significant changes in the use of statistics in the analysis of agricultural data.

The Technical Sessions started with a lecture from H J Vaman (Bangalore University), who spoke on the use of Semi-Markov modeling in explaining the contraceptive effect of breast-feeding in

terms of delaying 'next pregnancy following a child birth'. S N Dwivedi (AIIMS, New Delhi) spoke on the use of hierarchical models in the analysis of public health data. A multilevel logistic regression



technique to analyze the data on adoption of contraceptive in family planning was discussed.

K R Sundaram spoke on the use of Maximum Likelihood method to analyze qualitative data arising out of the medical and social science research. Partha Lahiri (University of Maryland at College Park) spoke on the issues related to small area estimation, a major problem of much social science research. A K Chattopadhyay (University of Calcutta) spoke on the use of Stochastic models in modeling social and occupational mobility.

A K Basu and his research student Sankhya Bhattacharya (both from the University of Calcutta) discussed the use of ARCH model in modeling stock return data. S B Bagchi (Burdwan University) discussed the probability distribution of the weights and some variables associated with the weighted social network among rural farmers, where he described the social network as the network of interaction among the members of a group and weights are the multiplicity of the same interaction within the group. S Sen Ray and his research student (both from the University of Calcutta) discussed the issue of crop

forecasting using time series models. R K Das of Bidhan Chandra Krishi Viswa Vidyalaya (BCKV, a state agricultural University) discussed techniques of measuring customer satisfaction in terms of the services the concern is offering to the customer.

Next was Ranjana Agrawal from the Indian Agricultural Statistics Research Institute in New Delhi. She discussed various models used in weather based forecasting of crop yields, pests and diseases. S Mukhopadhyay (BCKV) discussed the use of Time Series modeling and forecasting techniques in relation to wheat production data, and P C Kole (Visva-Bharati) spoke on various statistical tools used for genetic analysis of qualitative and quantitative characters.

The following day's technical sessions started with Y P Chaubey, who



spoke on the use of both Randomized and Group Response Technique for eliciting sensitive information. K Ghosh (University of Calcutta) and C Varadachari (Raman Centre for Applied and Interdisciplinary Sciences, Calcutta) then presented their talk on the use of Statistics in classifying clay minerals on the basis of their chemical composition.

N C Mondal (Visva-Bharati) spoke on various situations where statistical tools in controlling pests and diseases on crop have been used. V G Girish (Visva-Bharati) presented a joint paper with his PhD supervisor S B Mukhopadhyay. He discussed the use of Participatory Rural Appraisal (PRA) in social science research as an alternative to other cost-intensive and time-consuming survey methods. Two tutorials followed, on the use of various statistical packages and the use of nonparametric tests.

Students and participants were happy with the workshop, saying that they wanted to come here for another one in the future.

For more information, abstracts, list of participants, and pictures, please visit http://minimeeting.tripod.com

#### **OBITUARY: Frank Proschan**

Frank Proschan, 82, Professor

EMERITUS at Florida State University, a pioneering researcher in reliability theory who also took great pleasure in deriving elegant probability inequalities, died at home in Maryland on December 27, 2003. The cause of death was pneumonia.

Frank was born on April 7, 1921 in New York City. He grew up living in a onebedroom tenement in lower Manhattan. He graduated from the City College of New York in 1941, where he earned a B.S. in mathematics. He then worked for 11 years in the Washington, D.C. area, first at the National Bureau of Standards, then at the U.S. Geological Survey, followed by the U.S. Army Security Agency where he was involved in cryptographic work, and then back to the NBS's Statistical Engineering Laboratory headed by Churchill Eisenhart. During his second stint at the Bureau, while working full-time he also attended night school at George Washington University where he earned an M.S. degree in Statistics in 1948. After 11 years in government work, Frank opted for the private sector and did quality control work for Sylvania in Hicksville, Long Island followed by theoretical work concerned with the development of an anti-missile system at Sylvania in Waltham, Massachusetts.

In 1956 he entered Stanford University and earned his Ph.D. in 1959. His thesis was directed by Herbert Scarf; Sam Karlin was on the committee and also played a significant role. The work was motivated by a spare parts problem and involved total positivity. For that research, Frank won the Ford Foundation Doctoral Dissertation Award in 1959. It was published as: *Pólya Type Distributions in Renewal Theory, with an Application to an Inventory Problem* (Prentice Hall, 1960).

During the summers of his graduate work at Stanford, Frank was employed at

Sylvania Laboratories in Mountain View, California. Having earned his Ph.D., he soon sought a new challenge and in 1960 joined the Boeing Scientific Research Laboratories in Seattle. For the next decade at Boeing, Frank worked in an ideal research environment. His collaborators on reliability problems in that period included Dick Barlow, Al Marshall, Ingram Olkin, Bill Birnbaum, Sam Saunders, Jim Esary, Ron Pyke, George Marsaglia, Larry Hunter, D.W. Walkup, Roger Wets, and Burt Colvin who was the head of the group. During this highly productive period, Dick Barlow and Frank published their ground-breaking Mathematical Theory of Reliability (Wiley, 1965) to be followed a decade later by the equally important Barlow-Proschan book Statistical Theory of Reliability and Life Testing (Holt, Rinehart and Winston, 1975). These signal works are key references for reliability workers and have inspired many researchers to enter that field. Frank also co-authored, with M. Hollander, The Statistical Exorcist: Dispelling Statistics Anxiety (Dekker, 1984) and, with J. Pecaric and Y. Tong, Convex Functions, Partial Orderings and Statistical Applications (Academic Press, 1992).

When the Boeing Labs closed in 1970, Frank joined the Department of Statistics at Florida State University. Frank brought great momentum and enthusiasm to the Department, started a Reliability Center and collaborated with many members of the Department and many visitors to the Center including Jayaram Sethuraman, Myles Hollander, Gordon Pledger, Philip Boland, Nozer Singpurwalla, Mark Brown, Harry Joe, Emad El-Neweihi, Kumar Joag-Dev, Subhash Kochar, and Yung Tong.

Frank Proschan loved doing research and was a prolific researcher throughout his career. He wrote 165 papers, 6 books, and directed 16 Ph.D. students. Frank enjoyed

continuous research support from the U.S. Air Force Office of Scientific Research from 1971 until he retired from FSU in 1992. Frank was also an exceptional teacher with a unique style of lecturing. He prepared transparencies in advance but peppered his lectures and invited talks with asides that enriched the delivery. He had a wonderful sense of humor.

Frank received numerous honors. As well as the aforementioned dissertation award, they include: the Von Neumann Prize Award presented by TIMS-ORSA (jointly with R.E. Barlow, 1991); the Townsend Harris Medal (Alumni Association of City College of New York, 1983); the Wilks Medal Award (American Statistical Association, 1982); and the Distinguished Alumni Award (George Washington University, 1978). He was a Fellow of IMS and ASA, and an elected member of the International Statistical Institute. In 1984 he received the title of Robert O. Lawton Distinguished Professor, the highest faculty honor given by Florida State University.

In addition to being a premier statistician, Frank was an extremely kind and considerate person. He and his wife of 51 years, Edna (affectionately known as Pudge), tried to help disadvantaged people throughout their lives. Frank believed in the health benefits of an active life. He was an avid swimmer and encouraged his friends, such as Dick Barlow and Nozer Singpurwalla, to take up the sport. He and Pudge were also excellent dancers.

Frank is survived by his wife Edna, his children Michael and Virginia and their families. Frank enriched the lives of many people. His warmth, spirit, and generosity live on in his family and friends.

Myles Hollander Florida State University

#### **OBITUARY: Gunnar Blom**



**GUNNAR BLOM,** FORMER PROFESSOR of mathematical statistics at Lund University, Sweden, died on August 1, 2003, aged 83. He is survived by his wife Birgitta and his daughters Eva and Karin with families.

Gunnar was born in Stockholm, went to school there, and pursued his academic studies there; his supervisor was Harald Cramér. In parallel with these studies he worked, during World War II, in the cryptanalysis group at the Swedish National Defence Radio Establishment.

In the early 1950s he moved to Malmö in south Sweden and started working as an industrial statistician in the textile industry, the sugar industry, and several other branches. At the same time he wrote his doctoral dissertation, *Statistical Estimates and Transformed Beta-Variables*, which he presented in Stockholm in 1958; the origin of the research leading to his thesis was the problem of how to plot points on a normal probability paper.

After working for some years as docent at Lund University he was in 1963 appointed to the first chair of mathematical statistics in Lund, being given responsibility for statistical research and education both at the technical faculty and the faculty of sciences. Frustrated by the lack of adequate text-books he started producing such books himself; one of them was later translated into English (*Probability and Statistics: Theory and Applications*), and into Chinese as well. These books in a certain sense set a new style, being full of authentic and illuminating examples, in many cases drawn from his own experiences in the industry.

Among areas where he made significant contributions the following may be mentioned: order statistics (in particular a chapter in the Sarhan & Greenberg volume 1962); birth and death processes; queueing theory.

Another favourite area of his was easily described (but not always easily solved) problems in probability. He wrote a number of papers of this type, and in 1994 he published, jointly with two former students of his, *Problems and Snapshots from the World of Probability*, later translated into Japanese.

As a research supervisor he was very open-minded concerning what could be considered a relevant topic: the 15 dissertations produced under his leadership ranged from the very theoretical to the applied. However, he insisted that all his students should engage in applied work, and we, his 15 former doctoral students, are all grateful for this attitude to statistics which prepared us so well for our subsequent careers.

Jan Lanke Lund University, Sweden

#### **OBITUARY: Akio Kudo**

DR AKIO KUDO, PROFESSOR EMERITUS of the Kyushu University passed away on 3 February 2003, aged 74. He died in Changchun, China during his stay at Northeast Normal University as a visiting professor.

Dr. Kudo published in 1962 an elaborate and elegant method for calculating the inbreeding coefficient, which has widely been used in genetics.

Yoshisada Shibata This notice first appeared in the Oct-Dec 2003 issue of the Biometric Bulletin



#### 2003 Annual Report of the JCGS Management Committee

#### Major issues discussed and/or accomplishments:

The major activity for the year was the selection and recruiting of the new editor for JCGS. The list of candidates was derived from the previous search and from an intensive discussion with the retiring editor, Professor David Scott. Major criteria were experience as an AE and solidness

of judgment. The list was emailed to all members of the Board and a short list developed. (See concerns below.) Four (Wegman, Solka, Minnotte, and Scott (ex-officio)) of the six members met in Salt Lake City at the annual Interface Symposium, and an ordered list was developed. Professor Luke Tierney was ranked number one and he was subsequently contacted. After a somewhat protracted discussion, he agreed to take on the role. He was nominated to the ASA Publications, to Interface, and to IMS and eventually appointed. Luke began taking manuscripts as of July 1, 2003.

Another significant step forward was the decision to include JCGS in JSTOR. There has been significant discussion of electronic submission of papers to ASA Journals. JCGS has handled the submission and processing electronically for six years or more. However, this has been a system that individual editors have (Andreas Buja and David W. Scott) have arranged and not a systemic process for all ASA journals. This is a complex issue for JCGS since it is jointly owned by three societies and, hence, requiring approval and investment from all three. The ASA Publications Committee has focused resources on other ASA wholly owned journals.

We have also chosen to raise subscriptions for individual members to \$55 per year with commensurate increases in other subscription sectors. This is a substantial percent increase over previous years, but still a comparative bargain. This was done to insure an appropriate number of color signatures as well as to cover anticipated costs for editorial future assistants. It has been the thought tat although Andreas Buja and David Scott were willing to do without an editorial assistant, future editors-elect may not be.

Finally, it should be mentioned that the December 2003 was a special issue resulting from a National Academy of Science Workshop on Massive Streaming Data. The workshop was sponsored by the NAS Committee on Applied and Theoretical Statistics and funded by the National Security Agency and the Office of Naval Research. Publication costs were underwritten by the National Security Agency. This excellent issue had substantial color content.

#### **Concerns/Problems:**

The major issue facing the JCGS Management Committee has been a lack of participation by the IMS representatives. Dr. Andreas Buja moved from AT&T Laboratories to the Wharton School and has not participated in the Committee's activities during all of 2003. Professor Branislav D Vidakovic had never participated in any of the activities of the Committee. Thus the decision processes have been hampered by lack of input from IMS, includ-

Submitted by: Edward J. Wegman, Chair Number of meetings held: 2 Meeting Dates: 03/13/03 and 05/08/03 Number of meeting participants: 6 Number of conference calls: 0 Conference call dates: N/A No. of conference call participants: N/A

ing the selection of the new editor. I had raised this issue with IMS management on several occasions. This was of substantial concern because the Chairmanship is rotating to IMS after my term is completed. Andreas Buja will also be rotating out, which left the possibility that the Chairmanship would pass to someone with no

corporate experience and/or memory. Professor Dianne Cook has been appointed by IMS and will become the Chair-select for the Management Committee. This is a good selection as Dianne has a close relationship with Andreas Buja and a solid working relationship with me. Thus although she will be new to the committee, she has friends who know the workings of JCGS and its Management Committee.

A second concern was a mis-step in the communication with the new editor, Luke Tierney. The editorial support budget for the transition year was approximately \$14,000, which was intended to be split between the outgoing and incoming editor, i.e. roughly \$7000/year to be allocated to the continuing expenses for the new editor. This figure was initially discussed with Dr. Tierney. However, he subsequently visited Dr. Scott at Rice University. Dr Scott showed him the budget and in a process not quite clear, Dr. Tierney assumed that the higher level was the continuing amount dedicated to the new editor's expenses. Because Dr. Scott did not use this money in the past, this creates a \$14,000 additional expense burden on the JCGS budget that was not anticipated. Frankly, this misunderstanding made negotiations with Dr. Tierney somewhat difficult and raised some tensions. I believe all is smoothed over now. The appointment of Dianne Cook as Chair is a good one because Dr. Tierney is in Iowa City, IA and Dr. Cook is in Ames, IA, literally just down the road (about 90 miles).

#### Plans for next year:

The basic plan for 2004 is to allow the transition to stabilize, both financial and editorially. The impact of the subscription increase will be fully seen in 2004. Our business plan does not anticipate substantial change in levels of subscriptions. The editorial policies will also see some flux. David Scott will complete action on papers submitted through his term. Luke Tierney has a somewhat different outlook and so the character of the paper accepted will no doubt change somewhat. Pending are decisions on outsourcing a formal electronic paper submission system and the disposition of electronic subscriptions. I have accepted the position as Chair of the NAS Committee on Applied and Theoretical Statistics effective immediately and so look forward to continuing dialog with the JCGS Management Committee when my term as Chair ends.

#### Other comments:

I have enjoyed my tenure. We will have two more meetings during my Chairmanship, one in May, the other in August.

#### 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. A great number of contributed papers and posters have been proposed and their acceptance will be notified by April 8th, 2004. We gratefully acknowledge the sponsorship of La Caixa, Barcelona Stock Market, the European Community, Forum 2004, the Catalan Institute of Statistics, Generalitat de Catalunya, Universitat de Barcelona and Ministerio de Ciencia y Tecnología.

We kindly remind you to register and settle your hotel reservation as soon as possible as July is the peak of the summer tourist season in Barcelona. We expect that during your visit you will also enjoy the multiple attractions Barcelona and its surroundings has to offer (see the congress webpage for a list of cultural activities). During the year 2004, Barcelona will also host the Forum 2004, a venue for multicultural events and discussions on global issues. Also we have various receptions and one congress gala dinner that we encourage you to participate and 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



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

Vladimir Koltchinskii: Data Dependent Complexities and Oracle Inequalities in Statistical

Learning Theory

Dominique Picard: What do we learn from Maxisets?

Cun-Hui Zhang: Recent results in nonparametric regression and empirical Bayes

#### **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)



Organizing a meeting?
Tell us about it!
Send your
announcement
to ims@imstat.org

#### IMS/BS 2004, continued

#### 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 extremes	Richard 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

#### 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 mini-meeting:

Symposium on Data Mining May 10, 2004 Ghent, Belgium

The Center for Statistics of Ghent University is organizing an IMS minimeeting on Data Mining. This symposium aims to bring statisticians and data



analysts in contact with the latest methods and developments in data mining.

Data mining methods are being used in many different areas. State-of-the art applications in different fields such as marketing, finance, and computational biology will be presented. Data mining methods and applications will be discussed by:

Luc Bauwens (Catholic University of Louvain),

Leo Breiman (UC Berkeley),
Bernard De Baets (Ghent University),
Jerome Friedman (Stanford University),
David Hand (Imperial College London),
Susan Holmes (Stanford University),
Dirk Van den Poel (Ghent University)
Bernard De Baets (UGent): Supervised ranking.

On May 11, there will be a second day of presentations and hands-on training on the SAS data mining system software.

Further information and an online registration form is available at http://cvstat.ugent.be

#### 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-sponsored by ASA, IMS, ENAR, WNAR, SSC.

#### **IMS Contributed Paper Sessions**

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

#### 1. Topic Contributed Paper Sessions:

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,

#### 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/





## 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 Media

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"

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.

#### **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



#### IMS Co-sponsored meeting

#### WNAR/IMS Western Regional June 27–30, 2004

#### Albuquerque, New Mexico

NEW WEBSITE: http://www.wnar.org/Meetings/WNAR%202004/2004%20mtg%20general%20information.htm

The 2004 joint WNAR/IMS meeting will be held June 27-30 at the University of New Mexico, in Albuquerque.

The campus is located approximately two miles east of downtown Albuquerque, two miles north of the Albuquerque International Airport, and 10 miles west of the Sandia mountains, which border the eastern edge of the city. Albuquerque provides a unique blend of historic attractions, multi-culturalism, outdoor activities, and native cuisine, and serves as a gateway to the nearby cities of Santa Fe, Taos, Acoma, and the numerous pueblos of the Rio Grande Valley.

Early summer weather in the high desert environment surrounding Albuquerque tends to be hot and dry during the day (low to mid 90's), but with cool evenings (low 60's).

Local accommodations will be provided by the Doubletree Hotel in downtown Albuquerque and through the University of New Mexico housing office.

There are 13 invited-sessions planned for the meeting:

Mortality Displacement: Inference from Air Pollution Time

Series. (WNAR) Organizer: Paul Switzer, Stanford Univ

Inference using computer simulation code (WNAR) Organizer:

Dave Higdon, LANL

**Genetics: Linkage and Phylogenetics** (WNAR) Organizer: Laura Salter, UNM

**Design for Drug Discovery** (WNAR) Organizer: Derek Bingham, SFU

Homeland Security (WNAR) Organizer: Sarah Michalak, LANLStatistical Learning and Data Mining (WNAR) Organizer: Nando deFreitas, UBC

**Social Network Analysis** (IMS/WNAR) Organizer: Peter Hoff, University of Washington

Applications of Multivariate Survival Analysis in Genetic
Epidemiology (IMS/WNAR) Organizer: David Glidden,
UCSF

**Functional Data Analysis** (IMS) Organizer: Gareth James, University of Southern California

**Interval Censored Data: Theory and Methods** (IMS) Organizer: Michael Kosorok, University of Wisconsin

**Markov Chain Monte Carlo Methodology** (IMS) Organizer: Jim Hobert, University of Florida

**Mixture Analysis: Theory and Applications** (IMS) Organizer: Guenther Walther, Stanford University

**Model Selection** (IMS) Organizer: Mark van der Laan, UC-Berkeley

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



#### 2004 WNAR Student Paper Competition

Monetary prizes will be awarded to the best papers in both written and oral competitions. Eligibility: Papers may be submitted to the student paper competition by current students and recent graduates (since June 2003) of programs in the WNAR Region in biostatistics, statistics, or other applied mathematical fields having a biometric focus. All submitted papers must have been initiated in graduate school, where the bulk of the effort leading to the paper was put forth. Students having previously won a first, second or third place student paper competition award are excluded from subsequent competitions. Submission of Papers: Manuscripts should be prepared double spaced, in manuscript format, using Biometrics guidelines for authors. They are limited to 10 pages exclusive of tables, figures and references. One inch margins and at least 10 point type must be used. Reported research should be relevant to biometrics applications. The reported work must be that of the student, although faculty and collaborators may be co-authors, provided that the student is the first author. An electronic copy of the manuscript (pdf preferred) should be sent to the Committee Chair, followed by a hard copy postmarked by April 30. Electronic Submittal of Papers: http://statistics.byu.edu/wnar\_papers.php Committee Chair: C. Shane Reese, 230 TMCB, Department of Statistics, Brigham Young University, Provo, UT 84602

#### **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.

#### 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

#### 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:

#### 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 The conference will also mainstream statisticians. 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

Giovanni Parmigiani, Johns Hopkins University

Tentative Da	ily 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/

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

#### Computational and Statistical Aspects of Microarray Analysis II June 7–11, 2004, Bressanone, Italy

This five day, highly interactive advanced course (half way out to a workshop) is aimed at scientists who are already involved in analyzing genomic data. The focus will be on analyzing and interpreting DNA microarray data but other topics will also be covered. Among these: visualization, machine learning and exploratory analyses will be emphasized. Methods for quality control and for making use of biological metadata in a structured way will be demonstrated.

Attendees should bring with them data, or specific methodological innovations that they want to work on in collaboration with the organizers and other attendees. Participants should have sufficient minimal background on biological, statistical and computational aspects of microarray data and preferably be used to the R statistical environment.

The maximum number of participants is 30.

The course will be given by: R.Gentleman, Department of Biostatistics, Harvard School of Public Health, Boston, USA (member of the Bioconductor research project) and W.Huber, Department for Molecular Genome Analysis, DKFZ (German Cancer Research Center), Heidelberg Germany (also member of the Bioconductor research project).

For further information, registration and topics please refer to the course web page http://www.economia.unimi.it/marray/ or contact stefano.iacus@unimi.it

#### International Sri Lankan Statistical Conference: Visions of Futuristic Statistical Methodologies

December 28-30, 2004, Kandy, Sri Lanka

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

#### Bioinformatics, Images, and Wavelets 6–8 July, 2004 Leeds, UK

Contact: workshop@maths.leeds.ac.uk

Web site: http://www.maths.leeds.ac.uk/statistics/workshop/

## The International Symposium on Stochastic Models In Reliability, Safety, Security and Logistics (SMRSSL'05) 15-17 February 2005, Beer Sheva, Israel

PURPOSE: The SMRSSL'05, hosted by the Negev Academic College of Engineering (NACE), will serve as a forum for discussing different issues of Stochastic Models and Methods in Reliability, Safety, Security and Logistics, with respect to their applications. The idea of this Symposium is to assemble researchers and practitioners from universities, institutions, industries and Government, working in these fields all over the world.

Common methods and models used in reliability, safety, security and logistics will be considered from a general point of view. Theoretical, modeling, computational and case study contributions will range from academic considerations to industrial applications. There will be invited talks, plenary sessions, parallel sessions, posters and exhibitions. The symposium will pose an opportunity to PhD students to participate and present their works.

The talks will be selected by the Scientific Program Committee and will be included in the Symposium Proceedings. Selected papers after review and revision will be published in special issues of International Journal of Reliability, Quality and Safety Engineering, Journal of Air Transportation, Transport and Telecommunication, Computer Modeling and New Technologies, Technological and Economic Development of Economy and Communications in Dependability and Quality Management.

CONTACT: Dr. Ilia B. Frenkel

Industrial Engineering and Management Department, Negev Academic College of Engineering (NACE), Bialik/Bazel Sts., P.O. Box 45, Beer Sheva, 84100, ISRAEL

Telephone: +972-8-6475642; Fax: +972-8-6475643; e-mail:

SMRSSL05@nace.ac.il

http://www.nace.ac.il/extra/SMRSSL05/

If you are organizing a meeting, send in your announcement for the next issue (May/June 2004) by May 1, 2004 to Elyse Gustafson, IMS Executive Director, at erg@imstat.org. Adverts will also appear on the IMS website www.imstat.org. See panel inside back cover for more information.

#### METMA'04: Second Spanish Workshop on Spatio-Temporal Modelling of Environmental Processes June 1–3, 2004, Granada, Spain

General Information: Spatio-temporal modelling has become one of the most important areas for research in relation to statistical analysis of natural processes, especially processes involved in environmental studies. Literature is growing with contributions in many directions, from theoretical to methodological or applied research work. The proper definition of this area as a scientific discipline requires an important effort in synthesis of this body of knowledge, useful for the establishment of both solid theoretical foundations and well-based methodological approaches, accessible and useful to researchers and practitioners.

The Spanish Workshop on Spatio-Temporal Modelling of Environmental Processes ('METMA' stands for 'Modelización Espacio-Temporal de Procesos Medio-Ambientales') was initiated to create an open forum for exchange and discussion between researchers working in this area, from Spain and other countries. This second meeting is organized in the same spirit. As before, the number of participants is limited to about 70. Lectures and presentations will take place at Hotel Granada Center, next to the Faculty of Sciences, five minutes from the city center).

Invited Speakers: The following invited speakers have confirmed participation so far: George Christakos (Univ of North Carolina, Chapel Hill, USA); Abdel El-Shaarawi (National Water Research Institute, Canada); Ana Fernandez-Militino (Public Univ of Navarra, Spain); Montse Fuentes (North Carolina State Univ, USA); Wenceslao Gonzalez-Manteiga (Univ of Santiago de Compostela, Spain); Nikolai Leonenko (Cardiff Univ, UK); Chunsheng Ma (Wichita State Univ, USA); Jorge Mateu (Univ Jaime I, Castellon, Spain); Michael L. Stein (Univ of Chicago, USA); Maria D. Ruiz-Medina (Univ of Granada, Spain); Chris Wikle (Univ of Missouri, USA).

A web page will shortly be available with detailed information concerning registration, submission of papers and accommodation. Please send an e-mail to stomodst@ugr.es with Subject: METMA'04 information requested (body of message may just be empty), to be included in the mailing list for receiving updated information.

Registration fees: €120 if registering before May 1st; €150 if registering on or after May 1st; €90 for students. (includes proceedings volume, guided visit to the Alhambra, and Conference dinner)

Paper Submission: Extended abstracts, or full papers (preferred) will be published in a Proceedings volume (with ISBN) edited by 'Editorial Universidad de Granada'. Documents must be written in correct English, and in LaTeX2e; min 4 and max 15 pages. (A template file will be available on the METMA'04 web page.) Please name your document using first author's name, and submit a zipped file including LaTeX source and figure files (note that final output will be black and white), as well as a PDF printable document, to stomodst@ugr. es Deadline for submission of extended abstracts or full papers (encouraged), to be included in the Proceedings volume, is March 20. (Papers submitted late may not be available for the Proceedings volume and will then be included in a supplementary CD). Please note that documents not written according to the above indications will be returned to the authors for revision, and due to subsequent delay may not be included in the Proceedings hard copy. Invited papers, as well as a selected number of most relevant contributed papers, can be submitted by their authors to be published in a Special Issue of the journal Stochastic Environmental Research and Risk Assessment, following the usual process of evaluation by referees. Guidelines and deadlines for submissions will be announced to authors right after the meeting.

Contact: José M. Angulo, Departamento de Estadística e Investigación Operativa, Facultad de Ciencias, Universidad de Granada, Campus de Fuente Nueva s/n, E-18071 Granada, SPAIN.

Phone: (34) 958 240492; Fax: (34) 958 243267, E-mail: jmangulo@ugr.es; E-mail address for METMA'04: stomodst@ugr.es

#### International Conference to commemorate C. Gini and M. O. Lorenz's Scientific Research 23-26 May 2005, University Of Siena, Italy

SECOND ANNOUNCEMENT AND DEADLINES

The University of Siena, Italy, will host, from May 23-26, 2005, an International Conference to commemorate C. Gini and M. O. Lorenz Centenary Scientific Research.

The Organizing Committee invites specialists to present papers in the field of Income and Wealth Distributions, Lorenz Curve, Human Capital, Inequality and Poverty.

The deadlines for paper presentation are as follows:

- Title of the paper and an Abstract of less than 300 words should be sent to the Organizing Committee before May 31, 2004;
- 2) The paper should be sent to the Organizing Committee before January 31, 2005.

  The paper should not exceed 30 pages, including tables, graphics and references. The Scientific Committee plans to publish a book of the papers that passed a referee process. This will be done immediately after the Meeting. Logistical problems/questions to the "Ufficio Congressi" of the University of Siena: servcong@unisi.it

## Announcement of the 2004 NSF-CBMS Regional Research Conferences in the Mathematical Sciences



The National Science Foundation has funded four NSF-CBMS Regional Research Conferences to be held during the spring and summer of 2004. These four will bring to 299 the total number of such conferences since the NSF-CBMS Regional Research Conference Series began in 1969.

These conferences are intended to stimulate interest and activity in mathematical research. Each five day conference features a distinguished lecturer who delivers ten lectures on a topic of important current research in one sharply focused area of the mathematical sciences. The lecturer subsequently prepares an expository monograph based upon these lectures, which is normally published as a part of a regional conference series. Depending upon the conference topic, the monograph is published by the American Mathematical Society, the Society for Industrial and Applied Mathematics, or jointly by the American Statistical Association and the Institute of Mathematical Statistics

Support for about 30 participants is provided and the conference organizer invites both established researchers and interested newcomers, including postdoctoral fellows and graduate students, to attend.

Information about an individual conference may be obtained by contacting the conference organizer. Information about the series and guidelines for submitting proposals for future conferences are found in the Call for Proposals for the 2005 NSF-CBMS Regional Research Conferences. Questions should be directed to

**CBMS** 

1529 18th St. NW Washington DC 20036-1385

(202) 293-1170 Fax: (202) 293-3412

Email: rosier@math.georgetown.edu or kolbe@math.georgetown.edu

The four conferences to be held in 2004 are listed below.

#### Graph Algebras: Operator Algebras We Can See lain Raeburn, lecturer

#### May 31 - June 4 at the University of Iowa

Paul S. Muhly, Mark Tomforde, and David A. Pask, organizers 319-335-0795, pmuhly@math.uiowa.edu 319-335-3873, tomforde@math.uiowa.edu david@maths.newcastle.edu.au Staff contact: Sandra Stockman

319-335-0781, sandra-stockman@uiowa.edu http://www.math.uiowa.edu/events/Events.htm

#### Wave Packets, Multilinear Operators, and Carleson Theorems Christoph Thiele, lecturer

May 23-28 at the Georgia Institute of Technology

Gerd Mockenhaupt, organizer 404-894-5089 gerdm@math.gatech.edu www.math.gatech.edu/~gerdm/cbms/

## The Combinatorics of Large Sparse Graphs Fan Chung Graham, lecturer June 7-12 at California State University, San Marcos

Radhika Ramamurthi and Andre Kundgen, organizers 760-750-8095, ramamurt@csusm.edu 760-750-8070, akundgen@csusm.edu http://www.csusm.edu/Math/CBMS

#### Non-Positive Curvature in Group Theory Martin Bridson, lecturer

August 15 - 20 at The Rensselaerville Institute, Rensselaerville NY

Ted Turner, SUNY at Albany, organizer 518-442-4610, ted@math.albany.edu http://math.albany.edu/~ted/cbms.html

#### Statistical Analysis of Neuronal Data (SAND2) May 21–22, 2004, Pittsburgh PA

The second workshop on Statistical Analysis of Neuronal Data (SAND2) will be held May 21-22 in Pittsburgh PA. The primary goal of this second workshop is to define important problems in neural data analysis and useful strategies for attacking them. A secondary goal is to foster communication between neuroscientists and those trained in statistical and computational methods. One of the most important techniques in learning about the functioning of the brain has been the ability to record from neurons in living laboratory animals. Many neurophysiology experiments use timevarying stimuli and produce time-varying neuronal responses. Statistically, the setting involves inhomogeneous point processes, sometimes dozens or hundreds of them observed simultaneously. There are many challenging analytical issues.

The workshop has space, and may have some residual funding, for additional participants. To indicate interest please go to the website http://www.psc.edu/biomed/SAND2. html. Please address logistical questions to Nancy Blankenstein, blankens@psc.edu, and substantive questions to either of the co-organizers, Emery Brown, brown@srlb. mgh.harvard.edu, or Rob Kass, kass@stat.cmu.edu.

Confirmed participants include the following:

Ad Aertsen (Freiburg); Izhar Bar-Gad (Hebrew); Michael Black (Brown); David Brillinger (Berkeley); Anthony Brockwell (Carnegie Mellon); Elizabeth Buffalo (NIH); Mingzhou Ding (Florida Atlantic); Stuart Geman (Brown); Ken Harris (Rutgers); Mike Lewicki (Carnegie Mellon); Partha Mitra (Lucent); Bijan Pesaran (Cal Tech); Ya'acov Ritov (Hebrew); Andrew Schwartz (University of Pittsburgh); Valerie Ventura (Carnegie Mellon)

#### J Sethuraman Day at Florida State University Monday, May 17th, 2004

Following an illustrious career, Professor Jayaram Sethuraman retired from Florida State University on January 31, 2004. On Monday, May 17, 2004, the Department of Statistics at Florida State University will host a J Sethuraman Day celebration in recognition of his professional contributions.

We plan to present him with a book of letters of appreciation, written about him by his peers, former students and friends. If you would like to contribute a letter, please send it, unfolded, by May 1, 2004 to:

Attention: Dr. Anuj Srivastava Florida State University Department of Statistics Tallahassee, FL 32306-4330

The J. Sethuraman Day will be held at the Turnbull Center for Professional Development. The day will consist of reminiscences by invited friends and colleagues during the morning, followed by a luncheon in the Turnbull Center dining room. For more information on cost and reservations please visit our web site http://stat.fsu.edu

Please reserve Monday, May 17th, 2004 on your calendar and plan to join us for the festivities.

#### 2004 Joint Meeting of the International Environmetrics Society and the Spatial Accuracy Symposium

#### June 28-July 1, 2004, Portland, Maine

The joint 2004 meeting of the International Environmetrics Society and the Spatial Accuracy Symposium will take place in Portland, Maine, USA, June 28-July 1, 2004. Poster abstracts are due by May 1 to Ronald McRoberts (rmcroberts@fs.fed.us). The meeting web site is http://www.nrcse. washington.edu/ties/events/ties2004/default. html



#### 55th Session of the International Statistical Institute (ISI)

#### Sydney Convention and Exhibition Centre Sydney, Australia 5–12 April, 2005

The International Statistical Institute, the Australian Bureau of Statistics and the Statistical Society of Australia are delighted to host the 55th Session of the ISI in Sydney in 2005.

The Conference is being held at the Sydney Convention and Exhibition Centre in Sydney, Australia; it will also include a trade exhibition, an extensive program. We anticipate 1,700 delegates.

For further information on the conference and updates on the program, please visit: http://www.tourhosts.com.au/isi2005

#### Stochastic Finance 2004

#### Autumn School & International Conference 20-24 September, 2004: Coimbra, CIM, and 26-30 September, 2004: Lisbon, Inst. Sup. Economia Gestão, Portugal

Organizers: Chair: Maria do Rosário Grossinho (Instituto Superior de Economia e Gestão, Lisbon, Portugal). Co-organizers: João Nicolau (Instituto Superior de Economia e Gestão, Lisbon, Portugal), Manuel L. Esquível (Univ. Nova Lisboa, Portugal), Paulo Brito (Instituto Superior de Economia e Gestão, Lisbon, Portugal), Paulo Eduardo Oliveira (Univ. Coimbra, Portugal).

Web page: http://pascal.iseg.utl. pt/~stochfin2004/

#### **Employment Opportunities around the world**

#### The Netherlands: Eindhoven

## TU/e

technische universiteit eindhoven

The Department of Mathematics and Computer Science has a vacancy for a

## full professorship in Statistics

#### www.win.tue.nl

Eindhoven University of Technology (Technische Universiteit Eindhoven TU/e) offers graduate engineering programmes and post-graduate technological design, PhD and teacher training programmes, and post-academic continuing education. Our courses are research-driven and design-oriented. Both staff and students have modern information and communication systems at their disposal. TU/e co-ordinates several prominent Dutch research schools and institutes and has a strong position within international research networks. TU/e is a natural partner for technology intensive enterprises.

The campus is a fertile breeding ground for new business ventures.

#### **General Information**

The Department of Mathematics and Computer Science provides undergraduate, MSc and PhD programs in Industrial and Applied Mathematics and in Computer Science. The Department has research collaborations with other Departments at the Technical University Eindhoven as well as with a large number of other universities and companies, both at home and abroad. The Department has approximately 300 employees and more than 700 students. The chair of Statistics is one of the nine chairs in Mathematics, and one of the four chairs in the section Statistics and Operations Research. The other two sections in Mathematics cover Analysis and Discrete Mathematics. For the future the Department of Mathematics and Computer Science envisions important new opportunities for research on biological, biomedical, industrial and engineering applications. The statistics group is actively involved with the activities at EURANDOM, the European institute for research in stochastics.

#### What are your duties?

You are expected to stimulate and coordinate the fundamental and applied research of the group, to initiate new research directions, to establish links with other research programs at our university and to become actively involved with EURANDOM; You give and coordinate courses in Statistics and Probability, and you are responsible for updating these courses; You advise MSc and PhD students; You fulfill key management functions in the section and the faculty.

#### Your skills are:

A deep and broad insight into statistics, as is reflected in a strong international reputation

in the field and a large number of -- also recent -- publications in the international literature; much affinity with, and knowledge of stochastics; interest in application-oriented research, experience and expertise in acquisition and consultancy; excellent didactical qualities; leadership and management qualities.

#### What we have to offer:

A prominent leading position in a stimulating scientific environment, in which you will work with a strong group in stochastics, enthusiastic students, trainee design engineers, and PhD students, as well as postdocs from EURANDOM. A full-time appointment in accordance with the Collective Labour Agreement for Dutch Universities. A maximum salary of euro 7.875,00 gross per month depending on your experience. An extensive package of fringe benefits.

#### Inquiries:

For more information please contact: Prof.dr. W.T.F. den Hollander, e-mail: denhollander@eurandom.tue.nl, tel. +31 40 2478100. For information concerning job conditions, please contact: Mr W.C.J. Verhoef, head human resources, E-mail: w.c.j.verhoef@tue.nl tel. +31 40 2472321.

#### How to respond:

Please submit a written letter of application accompanied by a recent curriculum vitae to: Mrs. Drs. S. Udo, Managing Director of the Department of Mathematics and Computer Science, Eindhoven University of Technology, HG 6.22, P.O. Box 513, 5600 MB Eindhoven, The Netherlands, mentioning the number of the vacancy V32854 in your letter and on the envelope.

/department of mathematics and computer science

#### United Kingdom: London

#### Imperial College London

Division of Primary Care and Population Health Sciences

#### **Lecturer in Statistics (non-clinical)**

£33,817 - £37,772 inclusive of London Allowance

This is an exciting opportunity for an experienced statistician to join a world-class team in biostatistics and to play a strong role in research and teaching in the Department of Epidemiology and Public Health:

http://wwwfom.sk.med.ic.ac.uk/med/about/divisions/pcphs/eph/default.html

You will have a PhD in statistics, or equivalent, a strong interest in biostatistics, experience of research study design and analysis, and appropriate publications.

For an application pack, contact the Recruitment Assistant, Human Resources Division, Imperial College London, Norfolk Place, London W2 1PG; tel: 020 7594 3627; email: g.brennan@imperial.ac.uk quoting ref no: 2003/150.

For an informal discussion, please contact Professor Sylvia Richardson, 020 7594 3336, email: sylvia.richardson@imperial.ac.uk

Closing date: 26 March 2004.

Interviews should be held during the week commencing 19 April 2004.

Valuing diversity and committed to equality of opportunity

#### **USA: California**

#### STANFORD UNIVERSITY

Institute for Computational and Mathematical Engineering and the Department of Management Science and Engineering
The Institute for Computational and Mathematical Engineering
(ICME) and the Department of Management Science and
Engineering (MS&E) at Stanford University invite applications for a joint faculty position, beginning in September 2004. The ideal candidate is someone with a strong methodological background in optimization (continuous and/or discrete) and/or computational probability, with interests in analysis and management of complex systems such as financial institutions, energy grids, communication networks, security operations, air-traffic controls, supply chains, markets, and health care services. Evidence of the ability to pursue independent research and a commitment to both graduate and undergraduate teaching are required.

This will be a tenure line position at the junior (Assistant or untenured Associate Professor) level.

Applicants should submit their curriculum vitae, any completed research papers, an official graduate transcript, a brief statement of research and teaching interests, and ensure that three letters of recommendation are sent to:

ICME/MS&E Search Committee Chair

Building 500, Room 500B

Stanford University

Stanford, CA 94305-3035

Applications should be received by April 15, 2004. Stanford University is an equal opportunity, affirmative action employer.

#### **USA: Florida**

#### Sequoya Group, Clearwater

Sequoya Group is looking for a Software Engineer, Application with broad responsibility to meet clients' software needs, including modeling, customized analytical tools; network solutions databases, etc. Requirement: MS. Industrial or Systems Engineering or directly related field plus experience or demonstrable knowledge in statistical modeling techniques & software solutions. Competitive compensation pkg.

Resumes only to:

Sequoya Group – Attn: R. Althoff.

13247 38th Street North, Ste. C, Clearwater,

FL 33762.

#### **USA: Florida**

#### Gainesville

#### **MS Biostatistician**

Collaborate with biostatistical, medical and scientific researchers. Requirements: good data base management and communication skills, strong background in statistical principles, data analysis, and computing (especially SAS). Salary is negotiable

Send CV, three letters of reference to MS Search, College of Medicine, Department of Statistics, POB 100212, Gainesville, FL 32610-0212.

Application deadline is 4/15/04, with the position to start May 2004. http://www.biostat.ufl.edu. AA/EA/EEO employer.

#### **USA: Alabama**

### Section on Statistical Genetics Assistant Professor in Statistical Genetics/Statistical Genomics

The Section on Statistical Genetics within the Department of Biostatistics at the University of Alabama at Birmingham's School of Public Health seeks an assistant professor, non-tenure earning. The ideal applicant will be prepared to spend between 80–85% of their time devoted to research and between 15–20% of their time devoted to teaching and service with the expectation that they will teach between 1 and 2 courses each year. In their first year of employment, the individual will only be required to team teach with another professor. An applicant with particularly strong skills in the use of Bayesian statistics and linkage analysis is sought. Courses to be taught include Bayesian statistics, statistical genetics, and other general statistics courses such as introduction to mathematical statistics, statistics and probability, etc. A PhD in statistics, biostatistics, mathematics, statistical genetics, animal breeding, plant breeding, applied probability, or a related discipline is required.

Applications will be accepted until the position is filled. Applications, supported by full curriculum vitae and the names of three referees, should be sent to:

David B. Allison, Ph.D., Chair, Search Committee Professor & Head, Section on Statistical Genetics Department of Biostatistics Ryals Public Health Bldg 327 1665 University Blvd University of Alabama at Birmingham Birmingham, AL 35294-0022

Phone: (205) 975-9169 Fax: (205) 975-2540

Email: Dallison@UAB.edu

For more information about our group, see: http://www.soph.uab.edu/ssg.asp?id=1087

The University of Alabama at Birmingham is an equal opportunity, affirmative action employer. Women, minorities, and persons with disabilities are encouraged to apply.

#### 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: Michigan

#### **Oakland University**

The Department of Mathematics and Statistics at Oakland University anticipates an opening starting 8/04 at the assistant professor level. A PhD degree in statistics or biostatistics is required. A strong commitment to research and teaching both at graduate and undergraduate levels. Preference will be given to candidates in areas such as survival analysis, longitudinal data analysis, bioinformatics and Bayesian inference.

The application should be mailed to: Subbaiah Perla, Department of Mathematics and Statistics, Oakland University, Rochester, MI 48309-4485.

Please go to http://www.math.oakland.edu for detailed advertisement.

Affirmative Action/Equal Opportunity Institution. Minorities and women encouraged to apply. Subject to budgetary approval.

#### **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: New York**



#### **Assistant Professor-Bioinformatics**

The newly formed Department of Biostatistics at the University at Buffalo is seeking applicants at the Assistant Professor level with expertise in bioinformatics to fill a 12-month tenure-accuring position.

The candidate is expected to have extensive knowledge of methods related to QTL mapping, the analysis of microarray data and the analysis of array CGH data. The candidate must have several years experience working as a consultant to lab scientists and must be able to author customized software in R, C, C++, and FORTRAN. Potential exists for a wide variety of areas of collaboration, including chronic disease, epidemiology, environmental health, pharmaceuticals, bioinformatics, women's health, clinical trials, oral health, genetics and many other areas of Public Health and Medicine.

Applicants should send a cover letter stating career goals, a recent CV, and the names with contact information for three references to: Mrs. Nancy M. Barczykowski, Department of Biostatistics, School of Public Health and Health Professions, University at Buffalo, Farber Hall, Room 249, 3435 Main Street, Buffalo, New York 14214-3000.

The University at Buffalo is an Equal Opportunity/Affirmative Action Employer/Recruiter.

#### USA: Massachusetts



#### **Marketing Mix Statistician**

#### **Role Summary**

- Develop econometric marketing-mix models that optimize the advertising and promotional expenditure of Global 2000 companies.
- Provide thought leadership on modeling techniques, data visualization, information interpretation and usage, and modeling best practices

#### **Core Responsibilities**

- Provide analytical support for customers' business needs and objectives
- Analyze marketing data to assess feasibility for model building
- Build and test marketing mix models in the Veridiem software
- Provide design expertise to assist Veridiem product development efforts

#### **Experience and Skill Set**

- Significant experience building multivariate regression models using SAS required
- Experience in customer segmentation analysis, marketing research, promotional analysis, media testing, or forecasting a plus
- Experience in automotive, CPG, retail, and pharmaceutical industries a plus
- Strong understanding of the needs (data, functional, application, etc.) of high-end quantitative analytics
- Solid understanding of relational database concepts; experience with SQL
- Demonstrated ability to embrace technology and automation; able to apply technology to the modeling process such that it can be productized, automated (or utilize automation) in the data preparation (input) and application (output) process
- Bachelor's degree in business, economics, statistics, or other relevant quantitative discipline required; advanced degree preferred
- 5-10 years professional experience preferably in market research, marketing, or related research field
- Experience in syndicated marketing data sources such as ACNielsen, IRI, CMR, POLK, JD Power, and Donovan a plus
- Experience with decision support applications for marketers a plus
- Ability to work effectively in a team-oriented cross-functional environment
- Excellent communication skills and have worked directly with clients

Please send all resumes to dmelnick@veridiem.com

Check out our web site at www.veridiem.com
One Clock Tower Place, Suite 200
Maynard, MA 01754

#### **USA: North Carolina**

#### Post-doctoral Positions in Genomics and Cancer at the University of North Carolina at Chapel Hill

The Department of Biostatistics at the University of North Carolina at Chapel Hill is pleased to announce a new training grant in genomics and cancer from the National Cancer Institute. Funding for this grant is expected to start April 2004. This program is designed to train pre-doctoral (Ph.D.) and post-doctoral students in statistical genomics with the major emphasis in cancer genomics. The typical post-doctoral trainee will have completed highly relevant doctoral training in statistics, biostatistics, or related areas. More detailed information about this Training Program can be found on

http://www.sph.unc.edu/bios/academic/training/cancer\_tr.htm.

We are seeking to fill two post-doctoral positions effective August 2004. Post-doctoral trainees must be permanent residents or citizens of the U.S. Please send a cover letter summarizing your experience and interests, along with you CV, and contact information for three references by June 1, 2004 to:

Dr. Joseph G. Ibrahim

Professor and Training Grant Director

Department of Biostatistics

School of Public Health

CB #7420

University of North Carolina at Chapel Hill

Chapel Hill, NC 27599-7420

E-mail: ibrahim@bios.unc.edu

#### 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: Pennsylvania

#### Head, Department of Mathematics, Drexel University

The College of Arts & Sciences at Drexel University invites applications and nominations for the position of Head of the Department of Mathematics, effective September, 2004. The successful candidate must have excellent leadership and interpersonal skills and the vision to bring the Department to the next level of national recognition and achievement. Candidates must hold an earned PhD in Mathematics or a closely related field and be qualified to assume a tenured position at the level of Professor. A distinguished record of scholarship is required and experience with external funding, administrative and curricular development, and faculty governance is desired. The Department of Mathematics currently has 13 full time and six auxiliary faculty.

The research strengths of the Department lie in Applied Mathematics and include discrete math, probability, statistics, partial differential equations, mathematical biology, mathematical finance, and the image sciences. The new Head will have the opportunity to shape the future of the Department significantly and to integrate it more fully into the research programs at the other colleges of the university.

Candidates should submit a letter of application, a current curriculum vitae, and the names and addresses of at least five colleagues who may be requested to provide recommendations. Applications and nominations can be submitted:

by mail to Dean, College of Arts & Sciences,

Attn: Mathematics Head Search Committee,

Drexel University, Philadelphia, PA, 19104;

or electronically to COAS@drexel.edu

Review of applications will begin March 1, 2004 and continue until the position is filled. Drexel University is an Equal Opportunity/ Affirmative Action Employer.

More information about this position is available at http://www.math.drexel.edu.

#### **USA: North Carolina**

## NISS

National Institute of Statistical Sciences PO Box 14006, Research Triangle Park, NC 27709–4006 Tel: 919.685,9300 FAX: 919.685,9310

www.niss.org

#### **NISS Seeks Associate Director**

As an initial and crucial step in implementing its Strategic Vision, under which the scale, impact and community engagement in NISS will increase dramatically, NISS wishes to appoint an energetic, talented individual as Associate Director. This person will also serve as Associate Director of the Statistical and Applied Mathematical Sciences Institute (SAMSI), and may in addition hold a faculty appointment at one of the Research Triangle universities.

Principal—and interacting—responsibilities of the Associate Director are anticipated to be:

- Expansion and diversification of the NISS research program. NISS research encompasses both cross-disciplinary projects and issues of national importance lying at interfaces between industry/government and academia. The Associate Director will play a leadership role in identifying problems by working with NISS affiliates and others, forming research teams, preparing proposals having strong participation from the community, and performing and managing the research.
- Management of the NISS-SAMSI relationship, from science to logistics. This will require particular attention to the role of NISS in stimulating SAMSI programs. It may also involve significant leadership responsibility for the SAMSI and NISS postdoctoral programs, including recruitment, mentoring and research activities.

The Associate Director will also work closely with the Director and Assistant Directors in connection with the affiliates programs, community outreach and the continued development of NISS along multiple dimensions.

Criteria for the position include a Ph.D. in the statistical sciences or a related discipline, a strong record of scientific activity, experience in assembling, securing resources, and managing cross-disciplinary, multi-organization collaborations, superb communication skills and enthusiasm about NISS and the Strategic Vision.

Additional information about NISS and SAMSI is available on their web sites: www.niss.org and www.samsi.info.

The goal is to fill the position as of July 1, 2004. Applications, and nominations should be sent to search04@niss.org. Both NISS Director Alan Karr (karr@niss.org) and search committee chair Vijay Nair (vnn@umich.edu) may be contacted with questions and inquiries. Applications should consist of a letter of interest, CV and names of five references. Review of applications will begin immediately, and will continue until the Associate Director is appointed.

Women and members of under-represented minorities are strongly encouraged to apply. NISS is an AA/EOE employer.



P.O. BOX 26603, RICHMOND, VIRGINIA 23261

#### Biostatistician

Philip Morris U.S.A., a global leader in the manufacturing and marketing of adult consumer products, is committed to developing new methods and technologies with the potential to reduce harm associated with our products.

We are seeking a highly qualified Biostatistician to join our Sensory Research Group in Richmond, Va. The successful candidate will serve as primary statistical resource for the department. Specific accountabilities include:

- Serve as primary statistical resource for the department
- Analyze data and provide statistical solutions for the network of multidisciplinary laboratories (e.g., sensory, chemical, flavor, clinical and electrophysiological)
- Provide technical guidance and direction on complex experimental design and statistical techniques and procedures
- Collaborate with other technical resources in the department and conduct advanced data mining and analysis to assess the relationship among multivariate data sets
- Provide written summaries of analysis suitable for inclusion in internal reports as well as to include in manuscripts for technical presentations and peer reviewed journal publications

#### **Qualifications:**

- MS or PhD in Applied Statistics/Biostatistics or related discipline required
- Three or more years of experience with emphasis on sensory and human clinical data analysis/evaluation required

- Strong theoretical background and expertise in multivariate statistical techniques is essential
- Strong desktop computing and statistical software skills are required with SAS programming skills preferred
- Strong analytical, problem solving and communication (both written and oral) skills are essential

In addition to the opportunity to apply your statistical skills toward key business objectives, we offer an excellent compensation package including a competitive base salary, comprehensive health/vision/dental insurance, participation in our deferred profit sharing and incentive compensation programs as well as a relocation assistance package.

For immediate consideration, please visit our website: http://www.philipmorrisusa.com/careers and apply to Requisition number 4198BR.

Philip Morris USA is an Equal Opportunity/Affirmative Action employer (M/F/D/V). We support diversity in our work force.

#### **USA: Texas**

#### Head, Department of Statistics Texas A&M University, College Station, Texas

A national search is underway to identify outstanding candidates for Head of Statistics at Texas A&M University, the fourth largest university in the nation with an enrollment of over 44,000 students and recently rated in the top 15 of public universities in the U.S. News and World Report ranking of doctoral universities. The Department has a strong tradition of theoretical and interdisciplinary research. Current faculty members actively collaborate with members of several colleges, including Science, Agriculture and Life Sciences, Engineering, Geosciences, Veterinary Medicine, Medicine, Public Health, as well as the Faculties of Genetics, Nutrition and Toxicology.

The Department has 90 graduate students, 26 full-time faculty members, and 5 lecturers. The University is committed to increasing the number of full-time tenured and tenure-track faculty to 36 by 2008. Further information about the Department, its faculty and its facilities can be found at our website: http://stat.tamu.edu.

The Department seeks an individual with a dynamic and internationally recognized research program, a sincere commitment to undergraduate and graduate education, and proven leadership skills. Applicants should send a curriculum vitae to:

#### Chair, Head Search Advisory Committee, Department of Statistics, 3143 TAMU, Texas A&M University, College Station, TX 77843-3143.

The Search Advisory Committee will begin to review applications on May 15, and the review will continue until the position is filled. Texas A&M University is an Equal Opportunity and Affirmative Action Employer. We strongly encourage applications from women, under represented ethnic groups, and individuals with disabilities.

# LECTURE NOTES – MONOGRAPH SERIES



#### LNMS 44

#### The First Erich L Lehmann Symposium: Optimality

Javier Rojo and Victor Pérez-Abreu, Editors

The First Erich L Lehmann Symposium was held in Guanajuato, México during May 2002, hosted by the Centro de Investigaciones Matemáticas (CIMAT).

The goal of this series of symposia is to examine the role that Optimality can play, or should play, in modern statistics. The articles presented here are a subset of all the papers presented during the Symposium. All papers have been refereed.

In the first article, Optimality and Symposia: Some History, Erich L Lehmann provides an interesting account of the development of the Neyman-Pearson lemma based on existing letters from Neyman to Pearson. In addition, Lehmann provides insights on Neyman's life and puts in perspective the history and impact of the Berkeley Symposia.

In the second paper, Juliet P Shaffer provides a thorough historical survey of the important problem of multiple testing, connecting some modern approaches to earlier work of Lehmann.

The other areas of discussion include, Nonparametric function estimation, analysis of internet traffic flow start times, k-class classification problems, stochastic approximations for studentized M-estimators in terms of U-statistics, optimality of unbiased predictors for stochastic processes, optimality from the viewpoint of the likelihood principle, and estimating proportions under order restrictions.

Price US\$35

IMS Member Price US\$21

Order online at:

#### http://www.imstat.org/

Or send payment (Mastercard, Visa, American Express, Discover or Check, payable on a US bank in US funds) to:
Institute of Mathematical Statistics, Dues and Subscriptions Office
9650 Rockville Pike, Suite L2310, Bethesda MD 20814-3998, USA
Tel: (301) 530-7029 Fax: (301) 571-5728 Email: staff@imstat.org

#### **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

May 2004

IMS mini-meeting: Symposium on Data Mining. Also SAS training day on May 11. Information and online registration at http://cvstat.ugent.be

May 10–11: Boston, MA. **Analysis of Genomic Data. e** meiling@channing.
harvard.edu **w** http://www.amstat.org/chapters/boston/genomic.html

NEW May 17: J Sethuraman Day at Florida State University. web site http://stat.fsu.edu

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

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

May 20–24: Vancouver, Canada.

Seminar on Stochastic Processes 2004

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

May 20–22: Quebec City, Canada.

International Conference on Dependence
Modelling: Statistical Theory and
Applications in Finance and Insurance
(DeMoSTAFI). Program Chair: Christian
Genest; Local Arrangements: Michel
Gendron. w http://www.fsa.ulaval.ca/demostafi/ e demostafi@mat.ulaval.ca

May 21–22: Pittsburgh PA. Statistical Analysis of Neuronal Data (SAND2). website http://www.psc.edu/biomed/SAND2.html. Logistics: Nancy

Blankenstein, blankens@psc.edu.Co-organizers, Emery Brown, brown@srlb.mgh. harvard.edu; Rob Kass, kass@stat.cmu.edu.

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

May 23-28: Georgia Institute of Technology. CBMS Conference: Wave Packets, Multilinear Operators, and Carleson Theorems. Christoph Thiele, lecturer. Gerd Mockenhaupt, organizer:404-894-5089; gerdm@math.gatech.edu.www.math.gatech.edu/~gerdm/cbms/

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

May 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

May 31 – June 4: University of Iowa. CBMS Conference: Graph Algebras: Operator Algebras We Can See. Iain Raeburn, lecturer. Paul S. Muhly, Mark Tomforde, and David A. Pask, organizers: 319-335-0795, pmuhly@math.uiowa.edu; 319-335-3873, tomforde@math.uiowa.edu; david@maths.newcastle.edu.au; Staff contact: Sandra Stockman; 319-335-0781, sandrastockman@uiowa.edu; http://www.math.uiowa.edu/events/Events.htm

#### **June 2004**

June 1–3: Granada, Spain. METMA'04: Second Spanish Workshop on Spatio-Temporal Modelling of Environmental Processes. José M. Angulo, Departamento de Estadística e Investigación Operativa, Facultad de Ciencias, Universidad de Granada, Campus de Fuente Nueva s/n, E-18071 Granada, SPAIN. t: (34) 958 240492; f: (34) 958 243267, e: jmangulo@ugr.es or stomodst@ugr.es

NEW June 7–11: Bressanone, Italy. Computational and Statistical Aspects of Microarray Analysis II. w: http://www.economia.unimi.it/marray/ or contact stefano.iacus@unimi.it

VEW June 7-12: California State
University, San Marcos. CBMS
Conference: The Combinatorics of Large
Sparse Graphs. Fan Chung Graham,
lecturer. Radhika Ramamurthi and Andre
Kundgen, organizers: 760-750-8095,
ramamurt@csusm.edu; 760-750-8070,
akundgen@csusm.edu. http://www.csusm.edu/Math/CBMS

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

June 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

June 21–25: Santa Fe, New Mexico. MMR2004: 4th International Conference on Mathematical Methods in Reliability Methodology and Practice http://www.stat. lanl.gov/MMR2004/index.htm

#### **International Calendar continued**

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

June 27–30: Albuquerque, New Mexico. WNAR Western Regional Program Chair Jason Fine e fine@biostat.wisc.edu

June 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

June 28–July 1: Portland, Maine. 2004 Joint Meeting of the International Environmetrics Society and the Spatial Accuracy Symposium. http://www.nrcse. washington.edu/ties/events/ties2004/default. html

#### **July 2004**

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

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

MEW 6-8 July: Leeds, UK. Bioinformatics, Images, and Wavelets. Contact: workshop@maths.leeds.ac.uk http://www.maths.leeds.ac.uk/statistics/workshop/

July 11–16: Cairns, Australia. International Biometrics Conference 2004 and 2004 Australian Statistical Conference Contact Lynne Billard, lynne@stat.uga.edu w http://www.ozaccom.com.au/cairns2004

July 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

July 17–24: Snowbird, Utah. Joint Summer Research Conferences IMS/AMS/ SIAM sponsored e r.vitale@uconn.edu

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

July 21–23: NUS, Singapore. International 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

July 26–30: Barcelona, Spain. 67th IMS 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

August 4–6: York University, Toronto. New Researchers Conference: NRC2004 Peter Song (Program Chair), York University, song@mathstat.yorku.ca w http://www.math.yorku.ca/StatsSection/NRC

August 6–7: Fields Institute, Toronto.

New Directions in Probability Theory

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

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

August 15–20: The Rensselaerville Institute, Rensselaerville NY. CBMS

Conference: Non-Positive Curvature in Group Theory. Martin Bridson, lecturer. Ted Turner, SUNY at Albany, organizer: 518-442-4610, ted@math.albany.edu.http://math.albany.edu/~ted/cbms.html

August 18-21: Bedlewo, near Poznan, Poland. 13th 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/

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

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

#### September 2004

September 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

NEW 20-24 September, 2004: Coimbra, CIM, and 26-30 September, 2004: Lisbon, Inst. Sup. Economia Gestão, Portugal. Stochastic Finance 2004: Autumn School & International Conference. Organizers: Chair: Maria do Rosário Grossinho (Instituto Superior de Economia e Gestão, Lisbon, Portugal).W: http://pascal.iseg.utl. pt/~stochfin2004/

#### December 2004

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

December 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

January 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

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

#### February 2005

Israel. The International Symposium on Stochastic Models In Reliability, Safety, Security and Logistics (SMRSSL'05). Dr Ilia B. Frenkel, Industrial Engineering and Management Department, Negev Academic College of Engineering (NACE), Bialik/Bazel Sts., P.O. Box 45, Beer Sheva, 84100, ISRAEL. t: +972-8-6475642; f: +972-8-6475643; e: SMRSSL05@nace.ac.il w http://www.nace.ac.il/extra/SMRSSL05/

#### **April 2005**

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

#### **May 2005**

May 23-26: University of Siena, Italy. Inter-

national Conference in Memory of Two Eminent Social Scientists: C. Gini and M. O. Lorenz. Contact Prof. Achille Lemmi, Chairman Organizing Committee:

#### **June 2005**

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

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

#### **July 2005**

July 24–29: Oslo, Norway. 25th European Meeting of Statisticians Organized by the Bernoulli Society. w http://www.ems2005.no

#### **July 2006**

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

July 3–6: Auckland, New Zealand.

Australian Statistics Conference & New

Zealand Statistical Association Conference.

David Scott e d.scott@auckland.ac.nz

## Information for Advertisers in IMS Bulletin & IMS webpages

	IMS Bulletin	IMS website: http://www.imstat.org	
Frequency	Bimonthly	Updated daily	
Established	1972	1996	
Affiliation	Official news organ and website of the Institute of Mathematical Statistics		
Circulation	4,206 (Jan 2004)	8,933 (page visits - Nov 2003)	
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	\$90	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/Jun	June 1	May 1
Jul/Aug	August 1	July 1
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. If you would like a logo included with your text ad, please send separately as a grayscale 300dpi TIFF. This information can also be found at http://imstat.org/advertising.htm

## In the next issue (May/ June 2004)

Profiles of recent award recipients, as well as news from members around the world, meeting announcements and job opportunities. Send in your articles, feedback, letters...

## Deadline for submissions: May 1, 2004

(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.