



March 2007

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## Full IMS archives on Project Euclid

In a bold move, IMS has decided to post *all* its journals' past content on Project Euclid <http://projecteuclid.org>. To date, only those items published since 1995 have been available through Project Euclid, but coming soon, all IMS journals from the first issue of publication will made available, with open access.

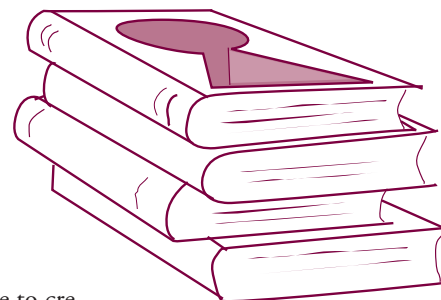
This is a large undertaking for the IMS and Project Euclid. In all it means we'll be posting 10,415 additional articles.

This comprises 4,120 articles from *Annals of Mathematical Statistics*; 2,918 from *Annals of Statistics*; 2,319 from *Annals of Probability*; 265 from *Annals of Applied Probability*; and 793 from *Statistical Science*.

Project Euclid is a user-centered initiative to create an environment for the effective and affordable distribution of serial literature in mathematics and statistics. Project Euclid is designed to address the unique needs of independent and society journals through a collaborative partnership with scholarly publishers, professional societies, and academic libraries.

All IMS members receive free electronic access to all IMS journals, currently through Project Euclid, JSTOR [[www.jstor.org](http://www.jstor.org)] or ArXiv [<http://arxiv.org>]. If you're a new member, or haven't set up your electronic access, it's easy: check the instructions at <http://www.imstat.org/publications/eaccess.htm>

We'll keep you posted as these back issues become available.



## NEW LNMS VOLUMES RELEASED

Four new volumes in the IMS *Lecture Notes—Monograph Series* have been released. You can order your copy from <http://www.imstat.org/publications/lecnotes.htm>

The four new volumes are Volume 48: *Dynamics and Stochastics: Festschrift in honor of M.S. Keane*; Volume 49: *Optimality: The Second Erich L. Lehmann Symposium*; Volume 50: *Recent Developments in Nonparametric Inference and Probability*; and Volume 51: *High Dimensional Probability*.

LNMS

**LECTURE NOTES – MONOGRAPH SERIES**

**LNMS Volume 48: Dynamics and Stochastics: Festschrift in honor of M.S. Keane**  
Dee Denteneer, Frank den Hollander, Evgeny Verbitskiy, Editors

This volume contains 19 contributions by M.S.'s closest colleagues covering a broad range of topics in Dynamics and Stochastics.

**PERCOLATION AND INTERACTING PARTICLE SYSTEMS**  
Advancing percolation in a random medium, self-avoiding percolation: V. Balazs, V. Balazs, V. Balazs and A. Dembo; Proof of a conjecture of N. Kozlov for the 1D contact process: J. van den Berg, G. Höflinger, J. Kahn; Uniqueness and multiplicity of infinite clusters: Geoffrey Grimmett; A note on percolation in co-cyclic measures: Ronald Meester

**RANDOM WALKS**  
Random scenery: F.M. Dekking and P. Loefer; Random walk in random scenery: A survey of some recent results: Frank den Hollander and Jeffrey E. Steif; Linearly edge-reinforced random walks: Franco Merlo and Silvio W. Röllin; Recurrence of couplings and stationary random walks: Klaus Schmalz

**RANDOM PROCESSES**  
Existence and uniqueness of stationary solutions of multidimensional stochastic recursions: Hui Ouyang; Attractiveness of the Haar measure for linear cellular automata on Markov subgroups: Alexander Mous, Søren Mortensen, Marcus Peeters and Rens Vreugdenhil; Weak stability and generalized weak convolution for random vectors and stochastic processes: Adam K. Wójcik; Coverage of space by random sets: Michael S. Rost

**RANDOM FIELDS**  
Strong insurance principle for dependent random fields: Alexander Bulinski and Sergey Shalaginov; Random boundary conditions and restoration: Daniel C. Li, van Erven, Konrad Hentsch and Heidegger G. Schupp; Markovity in space and time: W. R. Schott

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## IMS Members' News

### Bin Yu receives IEEE Signal Processing Society's Best Paper Award

Professor Bin Yu's paper, "Perceptual audio coding using adaptive pre- and post-filters and lossless compression", co-authored with three (Dr Gerald Shuller of Fraunhofer-Institute fur Digitale Medientechnologie, Germany, Dr Dawei Huang of Bell Labs China, and Dr Bernd Edler of Leibniz Universitaet Hannover, Germany) has been selected to receive a 2006 Best Paper Award from the IEEE Signal Processing Society. This honor will be presented at Awards at ICASSP2007 (<http://www.icassp2007.org/>).

### Gunnar Kulldorff awarded Honorary Doctoral degree

IMS Fellow Professor Gunnar Kulldorff has been awarded a degree of Doctor Honoris Causa by the University of Vilnius for his international merits in statistical science and for his contribution to studies of statistics in the University of Vilnius and in the Baltic states. The ceremony took place on May 5 in the University Church of St John. Gunnar Kulldorff is an elected member of the ISI since 1968 and an IASS member. He served the ISI as Vice-President (1981–85), President-Elect (1987–89) and President (1989–91). Since 1993, he has been Professor Emeritus of Mathematical Statistics at the University of Umeå in Sweden.

## IMS partners Bernoulli Society

The IMS recently entered into an agreement with the Bernoulli Society (BS) to print, distribute and market *Bernoulli*. The Bernoulli Society will maintain full ownership, copyright and editorial control of the journal. The partnership allows both societies to achieve greater economies of scale with their journals. Beginning in 2007, *Bernoulli* will be marketed with all the IMS journals to institutions and libraries. Significant discounts will be available to libraries who opt to subscribe to all the IMS/BS journals. Subscriptions to individual journals will remain available.

Peter Jagers, BS President commented, "The IMS has a great record in scientific journal publishing, regarding both content and availability. We are glad that the IMS has agreed hook arms with us in publishing *Bernoulli*, and believe that this is just one step in developing our good relations for the benefit of statistical science."

Jim Pitman, IMS President, stated, "This agreement strengthens the alliance between the IMS and Bernoulli societies. Other cooperations include a joint membership agreement, and joint publication of five open access electronic journals: the *Electronic Journal of Probability*, *Electronic Communications in Probability*, *Probability Surveys*, the *Electronic Journal of Statistics*, and *Statistics Surveys*. Please express your support of the IMS/BS alliance by submitting your articles to IMS/BS journals, applying for IMS/BS membership, and participating in IMS/BS-sponsored events." Elyse Gustafson, IMS Executive Director, added, "This partnership creates opportunities that can help us compete in a world of for-profit publishers."

The IMS is looking to forge future partnerships with other non-profit and scholarly society journals. If you are aware of a society that would like assistance publishing or would like to market jointly with the IMS, please contact the IMS Executive Director, Elyse Gustafson, at [erg@imstat.org](mailto:erg@imstat.org).

# Update from 'Frontiers of Statistics'

**Jianqing Fan, Princeton University, reports:** The "Symposium on the Frontiers of Statistics in Honor of Peter J. Bickel's 65th birthday" took place May 18–20, 2006, at Princeton University. The meeting was co-sponsored by the IMS and IISA with generous financial support from the National Science Foundation, Minerva Research Foundation, Bendheim Center for Finance and and Department of Operations Research and Financial Engineering. It attracted about 200 participants including many top and junior researchers, as well as many advanced graduate students. Following the opening ceremony, the conference offered 12 sessions with 37 presentations. A distinguished feature is that all the presentations were in core statistics with interactions with other disciplines such as biology, medicine, engineering, computer science, economics, and finance. With top and junior researchers interacting, presenting new research findings and gathering to discuss and outline future directions, the conference successfully accomplished its goal of defining and expanding the frontiers of statistics, bringing young researchers an overview of contemporary developments in statistics.



(L-R) Peter Bickel, William van Zwet and Jianqing Fan

The Conference was held on the occasion of the 65th birthday of Peter J. Bickel, Professor of Statistics at the University of California at Berkeley, one of the most celebrated statisticians of our time. As a world leader in statistical science, Professor Bickel is honored for his contributions to the development of mathematical statistics in the Netherlands, and was appointed to the knightly grade of Commander in the Order of Oranje-Nassau by her royal highness Queen Beatrix of The Netherlands (*as reported on the cover of IMS Bulletin, July*

2006). A birthday banquet for Professor Bickel was also held, which gave friends an insight into his life and numerous achievements.

## Book published

Based on the topics presented at the conference, a book "*Frontiers in Statistics*," edited by Jianqing Fan and Hira Koul, has been published by the Imperial College Press, London. The book maps the frontiers of the various disciplines in statistics and provides useful references on the latest developments in each subject. With the conference held successfully, the book will carry on the achievement at the conference further and be helpful to both new and experienced researchers who want to gain a bird's eye view of the various frontiers of statistics.



Peter and Nancy Bickel at the birthday banquet

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# Report: Multivariate Statistical Methods conference

The International Conference entitled 'Multivariate Statistical Methods in the 21st Century: The Legacy of Professor S.N. Roy', was held December 28–29, 2006, at the Eastern Zonal Cultural Centre, Government of India, Kolkata, India. Identified as part of the Platinum Jubilee celebrations of the Indian Statistical Institute (ISI), the conference marked the birth centenary of the eminent



Professor S.N. Roy

statistician, Professor S.N. Roy. It was also organized to further extend and perpetuate the many innovative and seminal contributions of Professor Roy to statistics, as related to the needs of this twenty-first century. It was inaugurated by Professor S.K. Pal, the Director of ISI. The inaugural session was followed by a session on Remembrances of Prof. S.N. Roy. A volume entitled "*Professor S.N. Roy: Reflections and Visions on his Statistical Legacy*", edited by Barry

C. Arnold and Ashis SenGupta, with invited contributions by nine eminent statisticians, was released by Professor Pal as a birth centenary tribute to Professor Roy.

Recent advances in multivariate analysis, both theoretical and applied, were presented at the conference. There were four plenary sessions, the speakers being Professors J.K. Ghosh, K.V. Mardia, S. James Press and P.K. Sen. 27 invited sessions were presented by invited organizers from various countries. The topics, in tune with the theme of the conference, covered a wide spectrum. A representative short-listing includes Distribution Theory, Stochastic Eigen Analysis, Multiple Testing Procedures, Longitudinal Data Analysis, 'Large  $p$  Small  $n$ ' problems, Robust Inference, Directional Data Analysis, Bayesian Inference, Bioinformatics, Categorical Data, Clinical Trials, Ranking and Selection, Spatio-Temporal Data Analysis, Econometrics, Statistical Process Control, Statistical Brain Imaging, etc. There was also a contributed poster session.

The last session of the conference was a memorial for Prof. Somesh DasGupta, an eminent PhD student of Prof. Roy, who was very eager to take part in this conference but unfortunately passed away just a few months prior to it.

There were about 140 participants in this conference who came from more than a dozen different countries. "Dinner on the River" and a cultural program provided some relaxation for the participants on the two nights.

A volume based on the research papers from the conference, to be peer-reviewed by an international editorial board, is slated to be published by World Scientific Publishing, as a part of a 22-volume set planned from the Platinum Jubilee of ISI.

The conference was co-sponsored by Institute of Mathematical Statistics and was presented by Indian Statistical Institute in collaboration with and support from several academic organizations: Calcutta Mathematical Society, Calcutta Statistical Association, Department of Science and Technology–Government of India, Forum for Interdisciplinary Mathematics, Indian Association for Productivity, Quality and Reliability, Indian Bayesian Society, International Indian Statistical Association, Indian Society for Probability and Statistics, University of California–Riverside, and others.

This conference provided the opportunity to pay homage to Prof. S.N. Roy, as an outstanding researcher, for his fundamental contributions to multivariate analysis and statistical inference, as well as for the generosity of this gentle human being toward his students and friends alike. The organizers of this Conference wish to express their sincere thanks to all those who made this event a success.

*Barry C. Arnold & Ashis SenGupta, Joint Organizers  
University of California, Riverside, USA &  
Indian Statistical Institute, Kolkata, India*



Professor S.K. Pal releasing the Prof. S.N. Roy birth centenary tribute volume at the Inaugural Session.



# A Probability-rich ICM reviewed

Louis Chen, National University of Singapore, and Jean-François Le Gall, Ecole Normale Supérieure, report on the 2006 International Congress of Mathematicians, held last August in Madrid, Spain.



The 2006 International Congress of Mathematicians in Madrid was exceptionally rich in probability theory. Not only was the Fields Medal awarded for the first time to a probabilist, Wendelin Werner (see below), it was also awarded to Andrei Okounkov whose work bridges probability with other branches of mathematics. Both Okounkov and Werner had been invited to

give a 45-minute lecture each in the probability and statistics section before their Fields Medal awards were announced.

The newly created Gauss Prize (in full, the Carl Friedrich Gauss Prize) for applications of mathematics was awarded to Kiyosi Itô, another probabilist whom we all know. The objective of the Gauss Prize is to honor scientists whose mathematical research has had an impact outside mathematics, such as in technology, in business, or simply in people's everyday lives. A presentation of Itô's work was made by Hans Föllmer in a plenary address to the audience of the congress, in the presence of Itô's daughter, who received the prize and gave a speech on behalf of her 90-year-old father who was prevented by ill health from attending.

The Nevanlinna Prize was awarded to Jon Kleinberg who uses probability in his work. Much of his lecture was about small worlds for which probability was used to formulate the model.

Among the plenary lectures, apart from those delivered by probabilist Oded Schramm and statistician Iain Johnstone (on the use of random matrices in statistics), Percy Deift's lecture on "universality for mathematical and physical systems" was about random matrices and Avi Wigderson's lecture "P, NP and mathematics" was in part about probabilistic algorithms. Richard Stanley's plenary lecture elaborated on the famous Baik-Deift-Johansson result on the longest increasing sequence in a random permutation (which incidentally has been connected by Andrei Okounkov to another famous result about the largest eigenvalue of random matrices). Even the plenary lecture of Terence Tao, another Fields Medalist at this same congress, was entitled "The dichotomy between structure and randomness" and contained several examples from probability. Finally, in the logic session Rod Downey's 45-minute talk was about algorithmic randomness and computability. These were just a sample of lectures we attended and there could be more talks that reflected the growing importance of probability theory in science and mathematics.

## Wendelin Werner's Work

Although the Fields Medal was awarded to a probabilist for the first time, it was not surprising that Wendelin Werner was the one. Werner was born in Germany in 1968, but his parents settled in France when he was one year old, and he acquired French nationality a few years later. After studying at the Ecole Normale Supérieure de Paris, he defended his PhD thesis in Paris in 1993, shortly after getting a permanent research position at the CNRS. He became a Professor at University Paris-Sud Orsay in 1997. Before winning the Fields Medal, he had received many other awards, including the 2000 Prize of the European Mathematical Society, the 2001 Fermat Prize, the 2005 Loève Prize and the 2006 Polya Prize.



Wendelin Werner

Wendelin Werner's work lies at the interface between probability theory and statistical physics. The fact that the models in consideration enjoy asymptotic conformal invariance properties also leads to using sophisticated tools from complex analysis. Werner's most famous results come from his collaboration with Greg Lawler and Oded Schramm on applications of the so-called SLE (stochastic Loewner evolution) processes. SLE processes are obtained by introducing in Loewner's equation of complex analysis a random driving function which is just a scaled linear Brownian motion. The work of Werner and his co-authors has produced extraordinary applications of SLE processes to long-standing open problems, such as the rigorous calculation of the non-intersection exponents for random walk or Brownian motion.

Such exponents govern, for instance, the asymptotic behavior of the probability that two independent planar random walk paths up to time  $n$  will have no intersection point.

Another remarkable application was the proof that the Hausdorff dimension of the exterior frontier of a planar Brownian path is equal to  $4/3$ . This fact, which had been conjectured by Mandelbrot more than 20 years ago, was one of the most fascinating open problems of probability theory. SLE processes have many other spectacular applications to different models of statistical physics, such as percolation, self-avoiding random walks or spanning trees on the lattice.

The development of these applications, by Wendelin Werner and his co-authors, represents a giant step in the mathematical understanding of these models.

# OBITUARY: Ted Harris

## 1919–2005

THEODORE E. HARRIS, a leading figure in probability theory, died November 4, 2005 at age 86. He is survived by his wife Connie, his son Steve and his daughter Marcia. Ted (as he was universally known) spent the first half of his career at Rand Corporation, where he became head of the Mathematics Department, and the second half at the University of Southern California.

Ted was born January 11, 1919 and raised in Dallas, Texas. As a boy he was interested in science, and his father suggested chemistry as a source of stable employment. Ted started college as a chemistry major, but found mathematics more to his liking. He began graduate study at University of Texas, Austin, under R. L. Moore in point-set topology, but was interrupted by World War II. Ted was trained as a meteorologist for the Air Force. The regression models he encountered there encouraged an interest in statistics, and he started graduate studies at Princeton, where Sam Wilks and John Tukey were on the faculty, and soon dropped the meteorology aspect. When his first efforts in statistics produced no results, Wilks pointed him toward branching processes. On finishing his studies in 1947, he was persuaded to forego his plans of academia in favor of Rand. He married Connie, to whom he had been introduced by fellow graduate student Paul Meier, and headed to Santa Monica.

Ted's contributions spanned a wide range of probability theory. He made fundamental early contributions to the theory of branching processes, at a time when the topic was "hot" due to its relevance to nuclear fission. His classic 1963 book on the subject is still in print. He studied recurrence and stationary measures for random walks and Markov chains, and the

fundamental notion of Harris recurrence bears his name. At Rand he also studied assorted applied problems, some of which came from Rand's military connection—a random walk model for neutrons passing through a slab, and models for fission, cosmic rays and inventory management were among these. In the 1960s and 70s he turned his attention to interacting particle systems and percolation theory, introducing the graphical representation of the contact process and proving the "Harris inequality" establishing positive correlations between increasing events under product measures.

In the early 1960s Rand became more like a consulting company, resulting in a loss of freedom particularly for mathematics researchers. Following this change in Rand's character, Richard Bellman and others at USC enticed Ted to move there in 1966. In his teaching of probability Ted always emphasized the connections to applications, maintaining a file of articles from the general media to illustrate these. Ted became Emeritus in 1989, but remained an active department member for several years. Among his colleagues at USC, Ted was known as the one who would ask the elementary-yet-fundamental questions during seminar talks, the ones that others wanted to ask but were stopped by a fear of revealing that they didn't already know the answer.

Ted served as editor of the *Annals of Mathematical Statistics* from 1955 to 1958, and was President of the IMS in 1966–67. In 1988 he was elected to the US National Academy of Sciences, and in 1989 he received an honorary doctorate from Chalmers Institute of Technology in Sweden.

What is remarkable, given the fundamental nature of his contributions in so



many areas, is that Ted published only 33 papers during his career, totaling less than 500 pages: barely over 10 pages per year. Ted's refusal to shortcut in preparing to do a piece of research doubtless reduced the weight of his work as measured in pounds of paper, but clearly increased its scientific weight. Ted believed in thoroughly studying the work of the best people in a field before starting to work on a problem. He believed in being broadly knowledgeable in other parts of mathematics to be aware of the widest possible array of tools, and, in the case of applied problems, in understanding well the background of the mathematical questions. His interest in continuous-time branching processes with non-exponential life lengths, for example, came from learning that the exponential assumption was not consistent with real observations of bacteria growth. A key idea for Ted's lower bound on the critical value for percolation on the square lattice came from his attending a Rand conference on graph theory.

Outside of his professional interests Ted was a father and grandfather, an accomplished amateur pianist and a scholar of Jews and Judaism.

Much of the information for this article comes from a 1993 interview with Ted (*Statistical Science* 11 (1996), 150–158). See also Murray Rosenblatt's Introductory Remarks and Ted's publication list in *Spatial Stochastic Processes. A Festschrift in Honor of Ted Harris on his Seventieth Birthday* (Birkhäuser Boston, Inc, 1991)

Ken Alexander,  
University of Southern California

# OBITUARY: Jerome Hamilton Klotz

## 1934–2006

JEROME KLOTZ, age 72, died of multiple myeloma at home with his family on November 12, 2006. He is survived by his wife Barbara, children Jennifer Bartholomew and Marshall Klotz, and grandchildren.

Jerry Klotz received his bachelor degree (1956) in Mathematics and PhD (1960) in Statistics, both from the University of California–Berkeley. He was the first graduate student of Professor Joseph L. Hodges Jr who, throughout his lifetime, was regarded as both his mentor and friend. His thesis was in the area of nonparametric rank tests and it was completed when work on the foundations of this subject were being developed. Much of his early productive research was in this area. There is a rank test for scale differences named after him. Over the years, his research interests expanded to include computational statistics where he made many more contributions.

Following visiting positions at McGill University and University of California–Berkeley, Jerry Klotz served for three years as an Assistant Professor at Harvard. Then, in 1965, he joined the University of Wisconsin Department of Statistics as Associate Professor. The department was in its infancy and Jerry was the first of many new faculty who joined over the next few years and who brought a new level of mathematical statistics to research, guiding graduate students, and teaching.

Jerome Klotz was a PhD thesis adviser to 13 students. He was known and appreciated for his careful and rigorous approach to research. He loved statistics until the end of his life. Although he retired in 1999, he remained active doing research and even contributed problems for the PhD screening exam. Even though ill, he wrote a statistics book, *A Computational Approach to Statistics* [<http://www.stat.wisc.edu/~klotz/Book.pdf>].



In high school, Jerry swam competitively and, as an undergraduate at Berkeley, he received his Cal blanket for fencing. Jerry was also an avid bicyclist. Besides long trips, including one from Whitehorse to Inuvik on the Dempster Highway [*pictured left*], he regularly commuted to campus by bike. Some winters he took the direct route across the ice on Lake Mendota from his house to campus.

*Richard Johnson & Kjell Doksum  
Department of Statistics, University of Wisconsin–Madison*

# OBITUARY: Chu-In Charles Lee

## 1947–2006

DR CHU-IN CHARLES LEE, a long time member of ASA and IMS, passed away in a car accident on August 31, 2006 in St John's, Canada.

Charles was born in Changsha, Hunan province in the People's Republic of China on March 4, 1947 and raised in Taipei, Taiwan province of the People's Republic of China. Upon completing his BS in Mathematics at Cheng Kung University (Taiwan), he obtained PhD in Statistics under the supervision of Dr H. Dan Brunk from the Oregon State University in 1975. After finishing his PhD, he joined the Department of Mathematics and Statistics at Memorial University of Newfoundland in Canada and stayed there throughout his career. He was known as an excellent teacher and made significant contributions to order statistical inference. He was also highly respected for his generosity in sharing his research ideas without reservation with his students and colleagues. Charles published a paper in the *Annals of Statistics* in 1981 entitled "The Quadratic Loss of Isotonic Regression Under Normality", which was one of the earliest published and most cited contributions to the reduction of square error for the isotonic regression. Charles served as Deputy Head in Statistics from 1991 to 1993 and from 1997 to his death, and mentored a number of individuals who went into academics. Next to his family, research, and teaching, Charles' greatest love was the hours spent growing and nurturing his plants in his garden. For example, he was successfully able to grow and blossom a Rainier Cherry tree even though it is native in the more temperate climates of Western Washington State.

Charles leaves behind his wife Lisa, and two sons Denny and Derrick. Charles will be very much missed by his family, friends, and many students he taught.

*Jianan Peng, Acadia University, Canada*

# OBITUARY: Milton Friedman

## 1912–2006

WHEN MILTON FRIEDMAN DIED at the age of 94 on November 16, 2006, the world press recounted at length his life as one of the premier economists of the twentieth century, citing his work on monetary economics and price theory, and his influential espousal of free market economic policy. Unmentioned in these accounts was Friedman's early research in mathematical statistics and his strong early relationship with the IMS in particular.

Friedman was born in Brooklyn, New York on July 31, 1912, and he attended Rutgers University from 1929, graduating with a BA degree in 1932. At Rutgers, he studied advanced mathematics, and Arthur F. Burns (later Chairman of the Federal Reserve Board) awakened in him an interest in economics. Friedman continued his education with graduate study at the University of Chicago and Columbia University; with wartime diversions he did not receive his PhD until 1946, from Columbia University. At the University of Chicago he encountered economists Frank Knight, Jacob Viner, and econometrician Henry Schultz, as well as several unusually capable fellow students, and Schultz was instrumental in arranging a fellowship for him during the 1933–34 year to work with Harold Hotelling at Columbia. Hotelling was then at age 38 at the peak of his powers, with a steady stream of path-breaking papers in both mathematical economics and mathematical statistics. In 1936 Hotelling published (with Margaret Pabst) a paper in the *Annals of Mathematical Statistics* on rank correlation methods, and Friedman followed with a paper the next year in *JASA* (32: 675–701), "The use of ranks to avoid the assumption of normality implicit in the analysis of variance." This paper presented what is now called in all texts and statistical packages "Friedman's Test" for the two-way

analysis of variance. In a subsequent *Annals* paper (1940; 11: 86–92) he examined the efficiency of his test in comparison to some competitors. Friedman's test was the forerunner and direct inspiration for the subsequent development of rank procedures by Wilcoxon, Mann, Whitney, Kruskal, Wallis, and others.

When Jerzy Neyman visited the US in 1937 for his now-famous series of Lectures and Conferences at the US Department of Agriculture, Friedman was in the audience asking penetrating questions, as the published notes indicate. For example, when Neyman noted as a criticism of maximum likelihood as a principle that the MLE for the variance of a normal distribution had the undesirable property of being biased, Friedman pointed out that if the likelihood being maximized was that of the statistic  $s^2$  (as would be the case if "maximum likelihood" were in effect applied twice), the resulting estimator (namely  $s^2$ ) would be unbiased, a point Neyman grudgingly granted.

During the war, Friedman worked with the Statistical Research Group at Columbia University, a group that was led by W. Allen Wallis and included ten who served as President of the IMS: Harold Hotelling, Jimmie Savage, Abraham Wald, Jacob Wolfowitz, Fred Mosteller, Abraham Girschick, Herbert Solomon, and Al Bowker, together with John Tukey and Sam Wilks who were with a collaborating group at Princeton. During that period Friedman worked on problems in experimental design and sampling inspection, and he played a direct role in inspiring Wald's work on sequential analysis (See W. A. Wallis's 1980 account in *JASA* 75: 320–335).

Friedman also played a role in the growing attention to statistical education by statisticians during this period, first at

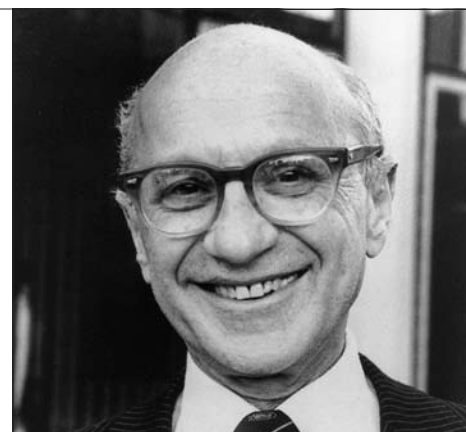


Photo: University of Chicago

the University of Wisconsin (where he held a visiting position, 1940–41), and later when, at the behest of Hotelling, he played a major role in drafting the IMS report on "The Teaching of Statistics," published in the *Annals* in 1948 (19: 95–115).

Friedman's early mastery of statistical theory was important to his subsequent work in economics. He acquired a deep understanding of the regression phenomenon and variance components from Hotelling in the 1930s, and this was crucial to his influential work on the consumption function (with the separation of permanent and transitory components) in the 1950s. Nonetheless, after the war his focus turned almost exclusively to economics. He wrote in a 1976 letter to me that, "My highpoint as a mathematical statistician was VE Day in 1945."

Friedman remained current with developments in statistics throughout his professional life. He spent the year 1953–54 as a Fulbright lecturer at Gonville and Caius College of Cambridge University, where he got to know Ronald Fisher quite well. In his memoir *Two Lucky People*, written with his wife Rose (Univ. Chicago Press, 1998), he remarked (p. 273) that he had met four people he would label geniuses, all mathematical statisticians: Ronald Fisher, Jimmie Savage, Harold Hotelling, and John Tukey. A longer account of Friedman's work in statistics may be found at <http://www.stat.uchicago.edu/faculty/stigler/publications.html>.

*Stephen M. Stigler, University of Chicago*



# SAMSI announces 2007–08 programs

The **Statistical and Applied Mathematical Sciences Institute** (SAMSI) is finishing up an exciting fifth year of research programs. Located in the NISS building in Research Triangle Park of North Carolina, SAMSI is an institute focused on the synthesis of the statistical sciences with the applied mathematical sciences and disciplinary science to confront the very hardest and most important data- and model-driven scientific challenges.

During Fall 2006, SAMSI was reviewed by the National Science Foundation for a five-year renewal of funding. The review was highly favorable, but funding uncertainties at the NSF are delaying a formal decision on renewal. We shortly hope to have news about the renewal, and a possible expansion of the NISS building for future growth in SAMSI and NISS.

Plans are well under way for SAMSI's 2007–08 programs (see right), and numerous opportunities exist for participation by IMS members. Visiting young and senior researchers will be resident at SAMSI for periods of one month to one year. Several postdoctoral positions will be funded for each SAMSI program. Special programs exist for graduate and upper level undergraduate students to initiate their involvement in cross-disciplinary and team research. New researchers will have special opportunities, from both the SAMSI environment and from financial support. Senior researchers will have the chance for serious broadening of their interests and skill sets.

Workshops will enable many others to join in the effort. Every SAMSI program will have at least an opening and a closing workshop, allowing for broad participation of individuals who cannot spend part of the year at SAMSI. New researchers and members of underrepresented groups are especially encouraged to participate in SAMSI workshops and programs.

SAMSI is very interested in obtaining proposals for future research programs, especially considering that we hope to be embarking on a new five-year cycle of programming. Indeed, a session at the Joint Statistical Meetings in Salt Lake City this year (Monday, July 30, 10:30am–12:20pm) will provide a forum for open discussion of future SAMSI research. Ideas for future programs can also be sent to any member of the SAMSI directorate – Jim Berger (berger@samsi.info), Chris Jones (ckrtj@email.unc.edu), Alan Karr (karr@niss.org), Nell Sedransk (sedransk@niss.org) and Ralph Smith (rsmith@unity.ncsu.edu) – or the SAMSI National Advisory Committee, chaired by Mary Ellen Bock and Carlos Castillo Chavez.

Brief descriptions of the upcoming 2007–08 SAMSI programs follow. For more information, see the SAMSI website [www.samsi.info](http://www.samsi.info).

**Risk Analysis, Extreme Events and Decision Theory** [September 2007–May 2008]. *This SAMSI program will address fundamental issues in risk analysis, as well as associated problems associated with extreme events and decision theory. The program will engage researchers from the statistical sciences, applied mathematical sciences and decision sciences, including operations research. The goal is produce genuine impact on the practice of risk analysis and assessment, as well as on theory and methodology for extreme events and decision theory. The program is being led by Vickie Bier, Alicia Carriquiry, Dipak Dey, Wolfgang Kliemann, Stephen Pollock, Lawrence Brown (NAC Liaison), Nell Sedransk (Directorate Liaison) and Alan F. Karr (Local Scientific Coordinator).*

**Random Media** [September 2007 – May 2008]. *The field of random media is receiving widespread attention as new theory, approximation techniques and computational capabilities are applied to emerging applications. It is increasingly recognized that inherent deterministic, stochastic and applied components are inexorably coupled, and that synergistic investigations are necessary to provide significant fundamental and technological advances. This program will provide a forum for such investigations, with applications including, but not limited to, time reversal, interface problems, imaging in random media, and scattering theory for discontinuous media. The program is being led by Russel Caflisch, Maarten De Hoop (Chair), Rick Durrett (NAC Liaison), Weinan E. Josselin Garnier, George Papanicolaou, Lenya Ryzhik, Ralph Smith (Directorate Liaison), Chrysoula Tsogka, Eric Vanden-Eijnden, Jack Xin, Wojbor Woyczynski and Hong-Kai Zhou.*

**Environmental Sensor Networks** [January–May 2008]. *Data gathered by wireless sensor networks, either fixed or mobile, pose unique challenges for environmental modeling: a complex system is being observed by a dynamical network. This program will bring together an interdisciplinary group of ecologists, mathematicians, statisticians, and computer scientists with the objective of formulating and addressing optimization of data gathering, data analysis, data coverage, and modeling and inference when the network itself is a dynamic system of self-organizing nodes. The program is being led by Zoe Cardon, Jim Clark, Jorge Cortes, Don Estep, Debora Estrin, Paul Flikkema, Mark Hanson, Bin Yu (NAC Liaison), Jim Berger (Directorate Liaison) and Alan Gelfand (Local Scientific Coordinator).*

SAMSI will also be conducting two intensive summer research programs: (i) **Challenges in Dynamic Treatment Regimes and Multistage Decision-Making** [June 18–29, 2007], led by Susan Murphy, Daniel Scharfstein, Joelle Pineau, and Marie Davidian and Butch Tsiatis (Local Scientific Coordinators) and (ii) **The Geometry and Statistics of Shape Spaces** [July 7–13, 2007], led by Darryl Holm, Peter Michor, Michael Miller, David Mumford, Tilak Ratnanather, Alain Trounev and Laurent Younes.

SAMSI also conducts numerous programs for **undergraduate and graduate students**: check the website for details.

# New 'IMS Groups' initiative

**IMS President Jim Pitman has an invitation for you...**

This is an invitation from IMS to the organizers of various groups of people with interests related to probability and statistics, to register their group as an IMS Group. The IMS Groups Program is intended to promote professional communication amongst groups of scholars with common interests, which might be region-specific, subject-specific, or both, or otherwise defined. The groups should be largely self-organizing within a simple administrative framework provided by IMS. The structure is intended to parallel that of Yahoo Groups and Google Groups and to provide similar functionality for participants, including management of email lists, hosting of suitable web pages, and in future web forums and wikis. The structure of such services will be specifically directed towards a scholarly community, with potential for added value from aggregation of content associated with different groups sharing a common interest, such as probability groups worldwide, or geographically defined groups within Europe.

The network of groups so created is intended to reflect and enhance the structure of professional communication among researchers in probability and statistics, and to increase the visibility of this network in the international scientific community.

Groups without fiscal structure may register as an IMS Group at no cost, while organizations with a fiscal structure may acquire IMS Group status as a benefit of IMS Organizational Membership [see <https://www.imstat.org/secure/orders/OrgMem.asp> for how to become an Organizational Member].

IMS intends to provide these services worldwide to a large number of groups to achieve economies of scale, and to add value to the structure of individual groups

by interconnection and aggregation of data from various IMS Groups.

## Structure of an IMS Group

Details of the structure of an IMS Group, and of what the group is required to provide, are available at <http://www.imstat.org/groups/setup.html>

## Service provided by an IMS Group to IMS

IMS expects group coordinators to encourage participating individuals, and associated departments and formal research groups, to become members of IMS, and to enlarge the group whenever possible to include others sharing the interest of the group. IMS expects to be acknowledged as a supporter of the group in conference announcements or similar communications made by the group, with a link to the IMS website provided on any website created by the Group. IMS also expects coordinators to allow all email messages to the list related to IMS Group services to carry a brief footer text to be provided from time to time by IMS which might indicate the activity of the group was supported by IMS, with a link to the IMS website, or provide advertisement of programs or services offered by IMS.

To avoid spamming, IMS would not expect to distribute broadcast messages through the IMS group lists. Rather, group list recipients would be reminded from time to time how to subscribe to the IMS e-bulletin.

## Interested?

If you are the coordinator of an existing group which you would like to register as an IMS Group, or you are thinking about coordinating a group, please see <http://imstat.org/groups/> for further details and instructions. If you have a suggestion for a group you would like to see created, but are not sure who might be willing to coordinate it, please contact me [[president@imstat.org](mailto:president@imstat.org)] and I will see what can be done to help.

## What IMS can do for Groups

- a group email list with web archiving of messages to the list
- web hosting of suitably structured documents such as conference announcements and job advertisements
- links from the IMS website to web pages maintained by group organizers or group members
- for groups hosting an open access electronic journal of suitable quality, an agreement to list the journal on the IMS website as an IMS affiliated journal

## Planned future services

- aggregate email addresses across consenting IMS Groups
- promote dedicated arXiv views of articles or conference proceedings associated with IMS Groups
- provide a web forum service
- host a wiki service
- provide automated linking of speaker's names in conference announcements to their homepages or listings of their publications
- aggregate data from meetings such as speaker lists, titles, abstracts
- provide technical assistance and project management tools for organization of conferences and other activities by the group, such as easily editable templates for web pages for conference organizers
- provide dedicated searches over a set of urls maintained by the Group Coordinator in cooperation with IMS Web staff

## What IMS Groups can do for IMS

See 'Service provided by an IMS Group to IMS', in the main article, left.

# A new era for the International Statistical Review



From 2007, Blackwell Publishing is pleased to publish the *International Statistical Review* incorporating **Short Book Reviews**, on behalf of the **International Statistical Institute (ISI)**.

*International Statistical Review* is now available online via Blackwell Synergy:

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**Annual subscription rates for members** are €26 (hardcopy and online versions) for developed countries and €14 for developing countries, or €11 (online only – both developed and developing countries).



# Annual Survey 2005: Third report

The Annual Survey of the Mathematical Sciences is directed by a joint committee of the AMS, ASA, IMS, MAA, and SIAM. The 2005 Annual Survey represents the forty-ninth in an annual series begun in 1957 by the American Mathematical Society. The 2005 Annual Survey Third Report has been published in the *Notices of the American Mathematical Society*. The third report features profiles of faculty and graduate students, and of enrollment and degrees awarded. Some highlights are shown below.

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

The number of non-doctoral full-time faculty in mathematics departments (not including statistics) is estimated at 3,804, up slightly from last year. The estimated number of part-time faculty is 6,526, down considerably from 8,089 last year. The number of full-time doctoral non-tenure-track faculty increased slightly this year. In statistics departments, the estimated number of non-doctoral full-time faculty is estimated at 63, the estimated number of part-time faculty is 254, and the number of full-time doctoral non-tenure-track faculty is 376. All of these figures represent very slight increases over 2004.

Female faculty make up from 12% to 31% of the full-time faculty in the various types of mathematics departments. The lowest proportions are in the "Group 1 private and public" institutions. These are the 48 doctoral-granting departments with the highest rankings of the scholarly quality of their faculty. The highest proportions of female faculty are in the "Group M" and "Group B" institutions, which contain departments granting a master's or a bachelor's degree, respectively, as the highest degree. In statistics, 27% of full-time faculty is female, a higher proportion than

in any of the doctoral granting mathematics departments.

In terms of faculty recruitment, there was little change compared to last year. Of the 1,700 full-time positions, 1,176 were tenure-track or tenured, an increase of 4% over the previous year. Of the 1,700 positions, 1,431 were open to new PhDs, and of the 1,431 open to new PhDs, 969 were tenured or tenure-track, an increase of 5% over last year. That is, there were more full-time jobs available, more tenure-accruing positions available, and more options open to new PhDs, all positive trends. The situation in statistics is comparable to the overall picture, with a 2% decrease in the total number of doctoral positions under recruitment, a 12% increase in the number of tenure-track positions under recruitment; the number of tenure-track positions open to new doctoral recipients increased from 95 last year to 115 in 2005. Women were 40% of the new doctoral tenure-track hires in statistics, compared to 51% last year and 34% the previous year.

In mathematics departments as a whole, total undergraduate course enrollments have remained more or less steady from 1999 through 2005. In statistics, the peak of undergraduate enrollment was in 1999, followed by a severe drop in 2000, and

another in 2003, but staying more or less stable after that. Graduate enrollments in statistics increased steadily from 1999 to 2003, and then remained more or less constant; the enrollments in mathematics departments tended to be more variable. Across all the mathematical sciences, including statistics, the undergraduate enrollments per faculty member have been on a decreasing trend since 1999.

Approximately 45% of undergraduate degrees awarded last year in statistics were awarded to women. This compares to about 40% of undergraduate degrees awarded to women in mathematics departments. About half of the master's degrees awarded in statistics last year were to women, compared to 40% in mathematics departments.

The estimated number of full-time graduate students in mathematics departments increased from 12,853 in fall 2004, to 13,068 in fall 2005. Overall in the doctoral granting mathematics departments, the numbers of full-time graduate students, of full-time graduate students who are in their first year, and of full-time graduate students that are female, were down. The numbers of full-time graduate students who are US citizens and of full-time graduate students that are US citizens and in their first year were up.

## 'A Tribute to Yehuda Vardi' on DVD: order your copy now

At JSM in August 2006, there was a session in memory of Yehuda Vardi (1956–2005), who made many important and ground-breaking contributions to statistics, including pioneering work in analyzing networks. **Vijay Nair, Cun-Hui Zhang, and Zhiliang Ying** honored Vardi in memoriam with talks presenting cutting-edge work in a variety of areas fitting the diversity of Vardi's interests.

Copies of the DVD are available now from IMS, for just **US\$20**. To place your order, please fax your Mastercard or VISA number, expiration date, name on card and shipping address to Elyse Gustafson at 216-295-5661. If you have any questions about your order, please email Elyse at [erg@imstat.org](mailto:erg@imstat.org).





# Terence's Stuff: *The Big Problem*

This month Terry Speed is wondering whether he—and statisticians in general—should have more of A Vision?



About a decade ago, someone asked me “What’s your vision?” Many things ran through my mind as I framed my reply. I thought about the image problem George H. W. Bush, the 41st President of the USA, had with “the vision thing” (people thought he lacked it), then thought about the dictators, despots and mass murderers of history who usually *had* visions, but wholly undesirable ones, and finished by repeating a small personal joke to myself, envisaging the headline “*Statistician cures cancer!*” Resisting the temptation to reply, “To cure cancer” —my questioner was not someone to be trifled with—I replied honestly, “I don’t have a vision: I’m a statistician.”

I explained that, mostly, we statisticians assist others to fulfil their visions, and through doing that, we make our contribution and get our satisfaction. At least, I said, that’s how it was for me, and, I think, many others. I went on to explain that we can’t anticipate where our skills might be needed next, and that I felt it was important that we remain open to assist people as the need arises, without trying to pick winners, and without getting unduly wedded to a particular body of techniques.

I didn’t say at the time something else I believe: that in my view most statisticians shouldn’t aspire to get into the driving seat, to lead the research generating the data they are analyzing; they should be happy with a subsidiary scientific role (which is not to say they shouldn’t expect to be treated as equals in the research enterprise). I like to

collaborate wherever possible with first-rate scientists, and if I’m also playing the role of the scientist, then that pretty much guarantees that as a statistician I’m collaborating with a fourth- or fifth-rate scientist, for most of us could aspire to no better than that. A rare few of us might get to be third- or second-rate scientists. (This is a variant on the saying that a lawyer who defends himself has a fool for an attorney and a fool for a client.)

I know that not everyone agrees with my view on this matter, and recently I’ve started to think I’m wrong in not having a vision. Perhaps it’s a delusion brought on by age that I’m moving up from fifth- or fourth-rate in my understanding of the science on which I work, to third-rate, and so capable of adequately judging the science in my projects. Or perhaps it is a different, age-related phenomenon: the desire to try to do something really worthwhile before passing from the scene. Either way, I’m wondering again, more seriously this time, about that headline, “*Statistician cures cancer!*” Of course, it doesn’t have to be “cures cancer”; it could be “ends poverty” or solving some other Big Problem.

Statisticians curing cancer has become a more interesting—dare I say plausible?—idea than it previously seemed. As part of epidemiology, statistics has certainly played an important role in identifying risk factors for cancer, the link between cigarette smoking and lung cancer being a familiar example. Statistics has played a very large role in comparative cancer studies: just think how many randomized controlled trials have been conducted over the years, how many Kaplan-Meier curves have been drawn, and how many

Cox models have been fitted. However, my wondering whether a statistician might indeed cure cancer is not related to these familiar examples of the use of statistics in cancer studies, but to a more recently demonstrated possibility: that statisticians might learn how to interpret large bodies of experimental data, and figure out how to “personalize” the treatment of cancer. It seems to have become a truism these days that most cancers have a degree of uniqueness which is highly relevant to their diagnosis, prognosis and treatment. The current treatment for stage 1A lung cancer patients, say, may be ineffective for up to a third of these patients, but the problem right now is that we don’t know which third of them need to be treated differently, or how this third should be treated. This situation seems set to change. Using genomic and proteomic assays, it is now possible to collect large amounts of data on tumors which capture the uniqueness of each patient’s cancer. The challenge is to develop targeted therapies, which recognize and attack the vulnerable features of each cancer, and the statistical analysis of these large amounts of data will play a key role in responding to this challenge. There are already promising signs that this approach will work, and if it does, statisticians will indeed have helped cure cancer. What’s *your* vision?



# Rick's Ramblings:

## *How should we judge Applied Probability papers?*

This column, which has the same name as the web page I have had for many years, is the first of a random number of opinion pieces. I believe there are a number of important issues concerning the IMS and its publications that need to be discussed, and my intent is to provoke some dialogue.

For the last twenty years, I have wandered the landscape between probability and its applications to biology. Like traveling to a foreign country this is stimulating, but also has its frustrations. Biology journals have their own styles and refereeing culture. A typical mathematics paper has an introduction that explains the contents of the paper, and then degenerates into an unreadable mess of proofs. In contrast, a typical genetics paper begins with an introduction, describes the methods used, the results obtained, and concludes with a section that explain what the results tell us about reality.

As I have adapted to the notion that results in probability should say something interesting about the problem they address, I have increasingly found that my papers submitted to probability journals fail to live up to the standard, "if it's not hard, it's not good". It is my experience that while contact with an application is a necessary condition for publication in an applied probability journal, the difficulty of the solution of the problem is the main criterion used for evaluating the worth of a paper.

Of course, it is exciting when the solution of several problems in the statistical physics of two dimensional systems requires the development of sophisticated mathematical machinery of the Schramm-Loewner Evolution. However, I think that it is wrong to equate quality and difficulty. The task of applied probabilists is to use

theory to help us understand the world, not to use reality as an excuse for creating difficult mathematical arguments. If what we are doing is the moral equivalent of writing poetry in Esperanto, that is, indulging in art form that few are able to appreciate, then we do not have a very good argument for the government to support our research.

I am not saying that the applicability of the result should be the only criterion for publication. The papers I have written on micro-satellite evolution or on *a priori* estimates of the sample size needed to localize a gene to within a region of a certain size, belong in application journals because they use well known results about Markov chains and Poisson processes.

Less clear is the case of a hypothetical paper which uses the Chen-Stein method, the Poisson clumping heuristic, and computations of the Green's function for the Moran model to study regulatory sequence evolution. One can argue that the first two are standard techniques, since they have been published and at least a few dozen people know how to use them. The third is, of course, straightforward since the Moran model is a birth and death chain, but such a simple solution is not obvious *a priori*. (Some of you may recognize the last work as half of my Medallion Lecture at the SPA meeting in Paris, soon to appear in the *Annals of Applied Probability*)

So my question is this: *Should the difficulty of the solution of a problem be the main criterion for publication in applied probability journals?*

Of course one must also consider whether this is the state of the world. To have a dialogue rather than a monologue, I have asked several other people to share their thoughts, which follow on the page opposite.

Join Contributing Editor Rick Durrett for a "the first of a random number" of opinion pieces, *Rick's Ramblings*



The purpose of this article is to stimulate discussion, so we'd be pleased to hear your views. You can email your response to the usual address:

**[bulletin@imstat.org](mailto:bulletin@imstat.org)**



Claudia Neuhauser, Professor and Head, Department of Ecology, Evolution and Behavior, University of Minnesota.

Like Rick, I have been wandering the same landscape for a good while now and have found it wonderfully stimulating. I share Rick's thoughts on the conundrum we often face when we provide solutions to interesting biological problems that require mathematical approaches that are out of reach of most biologists but are not sophisticated enough to live up to the standards of mathematics journals. Biology at all levels of organization, from molecules to ecosystems, is quickly turning into a field dominated by massive sets of data. Mathematics, and in particular probability theory has much to contribute to making sense out of this deluge of data. As mathematicians (and specifically as probabilists), we should embrace the opportunity that biology offers us in terms of using mathematics to understand the natural world, and should provide a home for the intellectual discourse that seems to fall between the cracks: too hard for biology, too soft for mathematics. Mathematics will ultimately be deeply integrated into biology and this will require baby steps initially and will ultimately lead to new mathematical theory but only if it attracts the attention of mathematicians. Journals like the *Annals of Applied Probability* can contribute to broadening the pool of mathematicians interested in these problems but only if it continues to publish in this area.



Ed Waymire, editor of *Annals of Applied Probability*:

For me, good applied probability papers extend the reach of probability or point to new directions in substantive or innovative ways. The “degree of mathematical difficulty” need not be the main measure, as papers which demonstrate the power (and perhaps identify limitations) of existing foundations can be valuable for the continued development of the subject. Mathematics, in general, provides a variety of different lenses with which to view naturally occurring phenomena, and sometimes probability provides the clearest picture. When this happens, it can make great applied probability—simple or not.

My pet examples are from fluid flow and dispersion these days, but that's mostly a personal bias. R. Dorfman's classic 1943 paper on the savings that can be obtained from using pooled blood samples (*Ann. Math. Statist.* 14, 436-440) must be an example of universal appeal to applied probabilists, both for its simplicity and its impact for its time.



Philip Protter, former editor of *Stochastic Processes and their Applications*:

For the past twenty years I have been involved, in one way or another, with using probability theory to address problems in mathematical finance. I have discovered that almost any mathematician, when told his techniques could be applied to finance, will entertain the temptation to write an applied paper in math finance, without much thought as to whether the problem solved with this mathematics makes sense when viewed from an applied standpoint. In contrast, economists often have much respect for mathematics, but lack the training to do it on a high level; the result of their efforts are often papers which are mathematically wrong, or simply on such a low level as not to offer any real insights. The goal as I see it is now obvious from the preceding: to publish papers which address problems of interest from the applied standpoint, and which shed a new insight. If innovative mathematics results, so much the better, but it should not be a determining criterion for publication.



Robert Adler, former editor of *AAP* and *SPA*:

I would rather rephrase to ask “Should the *interest* of the solution of a problem be the main criterion for publication in *any* journal?” Then we could all answer positively. However, then we have another question: Of interest to whom? My own policy when editing *AAP* (and *SPA*) was to look for papers that were of interest to probabilists. I would also have liked to publish truly path-breaking papers that applied probability to another discipline, but experience shows that with hardly any exceptions these papers go to subject-matter journals. Following this policy sometimes meant that papers were treating toy problems with solutions that were technically difficult enough to tickle a probabilist's fancy. Sometimes it meant that they were “easy” calculations involving “well-known” parts of probability, but put together in such a clever way that no probabilist could fail to enjoy the result. And sometimes a bit of both.

# IMS Meetings around the world

IMS co-sponsored meeting:

## 3rd Cornell Probability Summer School

June 17–30, 2007

Cornell University, Ithaca, NY

The Third Cornell Probability Summer School will be held June 17–30, 2007 at Cornell University in Ithaca, NY. The three main lecturers for the Cornell Probability School are:

**Richard Bass**, Connecticut. Harmonic functions and Harnack inequalities for stochastic processes with jumps.

**Maury Bramson**, Minnesota. Stability for queueing networks.

**Michel Ledoux**, Toulouse. Concentration inequalities for random matrix and random growth models.

In addition, there will be 1–2 lectures by **Rodrigo Bañuelos**, U. of Purdue, **Chris Burdzy**, U. of Washington, Seattle, and **Ruth Williams**, U. of Californian San Diego.

More information about the program and instructions for applying for support for local expenses can be found on the web at [www.math.cornell.edu/~durrett/CPSS2007/](http://www.math.cornell.edu/~durrett/CPSS2007/)

There will be time in the program for roughly two dozen 25 minute talks. Participants interested in giving a talk should submit a title and abstract when they register. The deadline for applying for support is April 1, 2007. Decisions on support will be made soon after that date.

IMS sponsored meeting

## IMS Annual Meeting at the Joint Statistical Meetings 2007

July 29 – August 2, 2007

Salt Lake City, Utah

IMS Program Co-chairs: Tony Cai and Mark Low

[www.amstat.org/meetings/jsm/2007/](http://www.amstat.org/meetings/jsm/2007/)

The 2007 Joint Statistical Meetings will be held July 29–August 2, 2007 at the Salt Palace Convention Center located at 100 South West Temple, Salt Lake City, Utah 84101. Check the website for details.

### Key Dates for JSM07

Now	Invited program available online
February 1, 2007	Deadline: submission of contributed abstracts/speaker registration
May 1, 2007	JSM main registration opens
May 10, 2007	Draft manuscripts due to session chairs
May 29, 2007	Preliminary PDF program posted online
June 21, 2007	Early Bird Registration closes
July 2, 2007	Hotel reservations deadline
July 15, 2007	Final Program available online



Above: Salt Lake City, Utah. Photo: Salt Lake CVB

### Statistics and National Defense Award: Call for Nominations

The ASA Section on Statistics in Defense and National Security plans to make an award at the 2007 JSM to recognize an outstanding accomplishment or sustained contribution at the intersection of the statistical profession and national defense. Any member of the section is allowed to nominate. A nomination should include a short description of the basis for the award, contact information for both the nominator and the nominee, and suggested text for the certificate. This recognition does not include a financial award.

Electronic nominations are preferred and may be submitted at [http://math.unm.edu/awards/asa\\_sdns.htm](http://math.unm.edu/awards/asa_sdns.htm). The deadline for nomination is **April 30, 2007**. Please refer questions to Dr. Aparna V. Huzurbazar ([aparna@math.unm.edu](mailto:aparna@math.unm.edu)). The awards committee consists of Brett Amidan (Pacific Northwest National Laboratory), Aparna V. Huzurbazar (University of New Mexico), and David Siroky (Duke University).



## MCMSki II: Markov Chain Monte Carlo in Theory and Practice

January 9–11, 2008

Bormio, Italy (Italian Alps)

<http://musing.unipv.it/IMS-ISBA-o8/index.html>

Program Chairs: Bradley P. Carlin and Antonietta Mira

The third joint international meeting of the IMS and ISBA (International Society for Bayesian Analysis) will be held in Bormio, Italy from Wednesday, January 9 to Friday, January 11, 2008.

A central theme of the conference will be Markov chain Monte Carlo (MCMC) and related methods and applications.

The conference will also feature 3 plenary speakers (Peter Green, Kerrie Mengersen, Xiao-Li Meng) and 6 invited sessions from internationally known experts covering a broad array of current and developing statistical practice:

- Recent Advances in MCMC Methodology
- Integrative genetics and bioinformatics
- Bayesian Models for Financial Risk Management
- State Space Methods and Applications
- Complex Bayesian Models with Applications in Genomics
- Bayesian Applications in Technology

As with the first joint IMS-ISBA meeting in Isla Verde, Puerto Rico, and the second joint in Bormio, Italy, nightly poster sessions will offer substantial opportunity for informal learning and interaction.

There will be a 'prequel' satellite meeting, "AdapSki II", organized by Christian Robert, that will take place January 7–8, 2008 (details to follow). This research workshop presents the theoretical tools for the development of adaptive Monte Carlo algorithms and explores barriers to the dissemination of such algorithms in more realistic settings.

We anticipate the provision of Young Investigator Travel Awards, subject to funding; please check the website for details.

**UPDATED**

## MCMSki II Tentative Daily Schedule

Wednesday January 9

- 8:30–8:45 Introduction and Welcome
- 8:45–9:45 Plenary: Peter Green
- 10:05–12:05 Recent Advances in MCMC Methodology
- 1:00–4:30 **Ski/Spa Time**
- 4:45–6:45 Integrative genetics and bioinformatics
- 7:00–11:00 Dinner, Posters: A–L

Thursday January 10

- 8:45–9:45 Plenary: Kerrie Mengersen
- 10:05–12:05 Bayesian Models for Financial Risk Management
- 1:00–4:30 **Second "Tweedie Cup Ski Race"; Ski/Spa Time**
- 4:45–6:45 State Space Methods and Applications
- 7:00–11:00 Dinner, Posters: M–Z

Friday January 11

- 8:45–9:45 Plenary: Xiao-Li Meng
- 10:05–12:05 Complex Bayesian Models with Applications in Genomics
- 1:00–4:30 **Ski/Spa Time**
- 4:45–6:45 Bayesian Applications in Technology
- 8:00–11:00 Closing Banquet & Cabaret

## 2007 Spring Research Conference on Statistics in Industry and Technology

May 21–23, 2007

Iowa State University, Ames, Iowa

<http://www.stat.iastate.edu/SRC07/>

The 2007 Spring Research Conference on Statistics in Industry and Technology will be held May 21–23 on the campus of Iowa State University, in Ames, Iowa, and will be hosted by the ISU Department of Statistics. The SRC is an annual meeting co-sponsored by the American Statistical Association Section on Physical and Engineering Science, and the Institute for Mathematical Statistics. Conference goals are the encouragement and dissemination of statistical research pertaining to problems that arise in industry and technology. Students are encouraged to participate; a limited number of scholarships are available to graduate students who submit contributed papers and request consideration.

The beginnings of the SRC date back to a 1991 IMS "Special Topics Meeting on Statistics in Industry," held in Philadelphia, organized by C.F. Jeff Wu. Following that successful conference, it became apparent that a regular series of meetings focused on research in methods motivated by the changing nature of technology could be valuable to statisticians and others involved in planning and analyzing studies and processes in these areas. The first co-sponsored conference held under the "SRC" title took place in Chapel Hill, NC in 1994, and the conference has been held annually since then. Steve Vardeman, University Professor in the ISU Department of Statistics, and Department of Industrial and Manufacturing Systems Engineering, will be Program Chair for the meeting.

The website above provides information on the program, conference registration, submission of contributed papers, student scholarships, and local accommodations.

# IMS Meetings around the world

## IMS sponsored meeting

### IMS Annual Meeting/7th World Congress in Probability and Statistics Singapore July 14–19, 2008

**w** <http://www.ims.nus.edu.sg/Programs/wc2008/index.htm>

**e** [wc2008@ims.nus.edu.sg](mailto:wc2008@ims.nus.edu.sg)

Chair of the Local Organizing Committee: Louis Chen

Chair of the Scientific Program Committee: Ruth Williams

The seventh joint meeting of the Bernoulli Society and the Institute of Mathematical Statistics will take place in Singapore from July 14 to 19, 2008. This quadrennial joint meeting is a major worldwide event featuring the latest scientific developments in the fields of statistics and probability and their applications.

The program will cover a wide range of topics and will include about a dozen plenary lectures presented by leading specialists. In addition there will be invited paper sessions highlighting topics of current research interest as well as many contributed talks and posters.

The venue for the meeting is the National University of Singapore. Singapore is a vibrant, multi-cultural, cosmopolitan city-state that expresses the essence of today's New Asia. It offers many attractions both cultural and touristic, such as the Esplanade and the Singapore Night Safari. On behalf of the Scientific Program and Local Organizing

Committees we invite you to join us in Singapore for this exciting meeting. Your participation will ensure that the 2008 BS/IMS meeting will be a memorable scientific event.



The merlion, symbol of Singapore  
Photo: [www.visitsingapore.com](http://www.visitsingapore.com)

## IMS sponsored meeting

### Tenth IMS Meeting of New Researchers in Statistics and Probability July 24–28, 2007, University of Utah, Salt Lake City, UT

**w** <http://www.bios.unc.edu/~gupta/NRC>

Application deadline: **February 1, 2007**

Co-chairs: Mayetri Gupta and Xiaoming Sheng, [nrc@bios.unc.edu](mailto:nrc@bios.unc.edu)

The IMS Committee on New Researchers is organizing another meeting of recent Ph.D. recipients in Statistics and Probability. The purpose of the conference is to promote interaction among new researchers, primarily by introducing them to each other's research in an informal setting. Participants will present a short, expository talk or a poster on their research and discuss interests and professional experiences over meals and social activities organized through the conference and the participants themselves. The meeting is to be held immediately prior to the 2007 Joint Statistical Meetings in Salt Lake City, UT. **The application deadline has now passed.** For more information, please visit the conference webpage, or send an email to [nrc@bios.unc.edu](mailto:nrc@bios.unc.edu)

## IMS co-sponsored meeting:

### X CLAPEM: Latin American Congress of Probability and Mathematical Statistics February 25 – March 3, 2007

#### Lima, Peru

**w** [http://www.pucp.edu.pe/eventos/congresos/matematica/clapem/reg\\_ing.htm](http://www.pucp.edu.pe/eventos/congresos/matematica/clapem/reg_ing.htm)

Program Chair: Antonio Galves; IMS

Chairs: Thomas Kurtz & Alicia Carriquiry

CLAPEM is the main event for Latin American probability and mathematical statistics. It attracts researchers and students from the most important centers in the region. The program includes courses,

talks and thematic sessions. The talks cover different areas of statistics and probability with an emphasis on the areas developed in Latin America. Two courses will be delivered, by **Jim Ramsay** (McGill University)

*Functional data analysis* and **Claudio Landim** (IMPA) *Interacting particle systems in random environments*. Plenary Talks from

**David Brillinger** (Berkeley); **Pierre Collet**

(CNRS/Ecole Polytechnique); **Antonio**

**Cuevas** (Madrid); **Arnoldo Frigessi** (Oslo);

**Montserrat Fuentes** (North Carolina);

**Nancy Garcia** (Campinas); **Wilfrid Kendall**

(Warwick); **Tom Kurtz** (Wisconsin–

Madison); **Domenico Marinucci** (Roma

“Tor Vergata”); **John Rice** (Berkeley); and

**Alexandra Schmidt** (Rio de Janeiro).

*At a glance:  
forthcoming  
IMS Annual  
Meeting dates*

## 2007

### IMS Annual Meeting @

**JSM:** Salt Lake City,  
July 29–August 2,  
2007

**w** [www.amstat.org/meetings/jsm/2007/](http://www.amstat.org/meetings/jsm/2007/)

## 2008

**IMS Annual Meeting/  
7th World Congress  
in Probability and  
Statistics:** Singapore,  
July 14–19, 2008.

**w** <http://www.ims.nus.edu.sg/Programs/wc2008/index.htm>

**JSM:** Denver,  
August 3–7, 2008

## 2009

**IMS Annual Meeting  
@ JSM:** Washington,  
August 2–6, 2009

## 2010

**IMS Annual Meeting:**  
Location TBA,  
dates TBA

**JSM:** Vancouver,  
Canada, **August  
1–5, 2010**

## 2011

**IMS Annual Meeting @  
JSM:** Miami Beach,  
FL, **July 31–  
August 4, 2011**

**UPDATED**



IMS co-sponsored meeting:

## 2007 ENAR/IMS Spring Meeting: Statistical Science—Solving Problems That Matter

March 11–14, 2007, Hyatt Regency Atlanta, Georgia

W <http://www.enar.org/meetings.htm>

We are very pleased to invite you to Atlanta, Georgia, March 11–14, 2007 for the ENAR Spring Meeting in conjunction with Sections of ASA and IMS! We have an exciting program planned, with strong representation from IMS, and we look forward to seeing many of you there.

Our **Presidential Invited Speaker** is **Frank Rockhold**, Senior Vice President of GlaxoSmithKline Pharmaceuticals Research and Development. In addition, ENAR is honored to host the **IMS Medallion Lecture** of **Robert Tibshirani**, Professor of Health Research and Policy and Statistics at Stanford University: he will speak on “*Prediction by supervised principal components*” on the Tuesday afternoon.

As well as our two keynote lectures, we are looking forward to a strong group of invited sessions in emerging statistical methods and innovative applications. IMS has organized an exciting set of invited sessions and will co-sponsor several others. These sessions are at the frontiers of our field and include sessions on high-dimensional data, machine learning, various “-omics” technologies, and a thought-provoking panel discussion, “Rethinking the FDA.” The preliminary program (pictured below) is available at the ENAR website.



ENAR short courses include applied longitudinal analysis by Garrett Fitzmaurice of Harvard University, missing data by Joe Ibrahim of the University of North Carolina, design and analysis of non-inferiority trials by James Hung and Sue-Jane Wang of the FDA, design of targeted clinical trials by Rich Simon

of NCI, latent variable modeling by Bengt Muthén of UCLA, and semiparametric theory by Butch Tsiatis of North Carolina State University. Our tutorials on Monday and Tuesday include a very hands-on WinBUGS workshop led by Brad Carlin of Minnesota, an introduction to using HapSTAT for haplotype analysis by Danyu Lin of the University of North Carolina, a foray into the land of directed acyclic graphs for causal inference by Miguel Hernán of Harvard University, and analysis of epidemic models and infectious disease data by Betz Halloran of the University of Washington. Roundtable discussion topics include grant-writing tips (one for statistical methodology grants, led by Marie Davidian of NCSU, and another for collaborative proposals, led by Tom Ten Have of U. Penn.) and roads to successful publishing, led by Joel Greenhouse of CMU.

We are also very pleased to offer the “**Fostering Diversity in Biostatistics**” workshop on Sunday, March 11. Please help us publicize this workshop by contacting students and faculty with ties to historically underrepresented ethnic groups so that we can exchange ideas and help them learn more about our field.

For the Tuesday evening social outing, we will dine at a nearby restaurant in a historic building in downtown Atlanta, complete with a jazz band (featuring our own Dave Kleinbaum!) for entertainment. We also urge all members to take a little extra time to enjoy Atlanta before or after the workshop. Of particular note are the new Georgia Aquarium, the world’s largest aquarium, and a number of historical sites, including the Martin Luther King, Jr. National Historic Site and the home of Margaret Mitchell, author of *Gone with the Wind*.

Welcome to Atlanta!

*The 2007 ENAR Program Committee would like to thank IMS for its continuing support and would like to extend a special thanks to David Banks, our IMS Program Chair for the meeting, whose hard work, keen insights, and good humor have led to an outstanding program.*

### Future ENAR/IMS co-sponsored Meetings:

#### 2008 ENAR/IMS Spring Meeting

March 16–19, 2008, Hyatt Regency Crystal City, Arlington, VA

W <http://www.enar.org/meetings.htm>

#### 2009 ENAR/IMS Spring Meeting

March 15–18, 2009, Grand Hyatt San Antonio, San Antonio, TX

W <http://www.enar.org/meetings.htm>



## IMS co-sponsored meeting

32nd Conference on Stochastic Processes and their Applications



**32nd Conference on Stochastic Processes and their Applications**

**August 5–11, 2007**

**Urbana, Illinois**

**w** <http://www.math.uiuc.edu/SPA07/>

**e** [spa07@math.uiuc.edu](mailto:spa07@math.uiuc.edu)

Featuring two IMS Medallion lectures from **Russ Lyons** and **Victor de la Peña**, the Lévy lecture by **Martin Barlow** and the inaugural Doob lecture by **Marc Yor**.

Other invited speakers include Thierry Bodineau, Shizan Fang, Antal Jarai, Tze Leung Lai, Avi Mandelbaum, Sylvie Meleard, Martin Mohle, David Nualart, Yann Ollivier, Hirofumi Osada, Jim Pitman, Silke Rolles, Scott Sheffield, Vladas Sidoravicius, Gordon Slade, Craig Tracy and David Yao.

## Registration fees:

*Before April 30, 2007:* regular \$150; student \$50. *After April 30, 2007:* regular \$200; student \$75

**Abstract Deadline: May 31, 2007**

**WNAR / IMS 2007**

Hosted by  
**Department of Statistics**  
**University of California, Irvine**

**June 24<sup>th</sup>–27<sup>th</sup>**  
On the campus of  
**University of California, Irvine**

**UCIrvine**  
UNIVERSITY OF CALIFORNIA, IRVINE

*Local attractions:*  
Southern California is famous for sunny forecasts and warm temperatures which give rise to a variety of outdoor attractions including: local beaches, hiking, Disneyland, professional sports teams, and more.

**Meeting Highlights**  
Short Course on Causal Inference  
Sunday, June 24<sup>th</sup>  
Taught by Professor Donald Rubin,  
Department of Statistics, Harvard University

**WNAR Presidential Invited Address**  
Monday, June 25<sup>th</sup>  
Presented by Professor Terry Speed,  
Department of Statistics, UC Berkeley

**New Researchers Luncheon**  
Tuesday, June 26<sup>th</sup>

- Opportunity for young researchers to meet new colleagues
- Round table discussions with senior faculty members

**Student Paper Competition**

- Cash awards given for best manuscript and best oral presentation
- Free registration for competing students

**Sample Invited Session Themes:**

- Statistical learning and bioinformatics
- New advances in longitudinal and survival analysis
- Bayesian methods for statistical genetics
- Missing data

For more information visit  
**[www.ics.uci.edu/wnar](http://www.ics.uci.edu/wnar)**

Traveling to Irvine, CA: Irvine is accessible via three international airports that are serviced by most major air carriers:  
John Wayne Airport (SNA) 10 min • Long Beach Airport (LGB) 30 min • LA International Airport (LAX) 55 min

**WNAR / IMS 2007**

## IMS sponsored meeting

**NEW**

**11th IMS Meeting of New Researchers in Statistics and Probability**

**July 29 – August 2, 2008**

**Denver, Colorado, USA**

Local chair: Ryan Elmore. Details to follow.

## IMS co-sponsored meeting

**NEW**

**33rd Conference on Stochastic Processes and their Applications**

**July 27–31, 2009**

**Berlin, Germany**

Organizing committee chair: Prof. Peter Imkeller  
Details to follow.

*Send your meeting announcement  
to Elyse Gustafson [erg@imstat.org](mailto:erg@imstat.org)*

***We'll tell the world...  
for free!***



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

## Workshop on Data Analysis

March 10–11, 2007

Lahore University of Management Sciences

<http://web.lums.edu.pk/~casm>

The use of statistical techniques of data analysis has been observed to have dramatically increased recently in every walk of life, particularly for application in economic, management, biomedical and social sciences. This may be partially attributed to the developments during the last few decades of sophisticated methods for analyzing categorical and quantitative data. It also reflects the increasing methodological sophistication of scientists and applied statisticians. Knowledge of these statistical methods in research, particularly in clinical practice is very important for dealing with uncertainty in diagnosis, treatment and prognosis. Moreover these methods are useful for social, economic, management scientists and health professionals, since they have to evaluate their day-to-day research material. Such statistical analysis could improve their understanding and skills in decision making as well as planning, implementation and evaluation of their programs. By attending this workshop we are positive that users of statistics would be benefited to solve their problems in their fields. Participation is only by registration. Number of participants is bounded above by 60 and registration is on first come first register basis (non-refundable/non-transferable).



## Karl Pearson sesquicentenary conference

Friday 23 March, 2007

Royal Statistical Society, 12 Errol Street, London, EC1Y 8LX

[www.rss.org.uk/events](http://www.rss.org.uk/events)

A joint meeting of the Royal Statistical Society, the British Society for the History of Mathematics, and the British Society for the History of Science. A one day conference to celebrate the 150th birthday of the Victorian mathematician, Karl Pearson (1857–1936) who established the discipline of mathematical statistics.

Speakers include John Aldrich, Christopher Pritchard, June Barrow-Green, Stephen Stigler, Eileen Magnello, A.W.F. Edwards. For full details visit [www.rss.org.uk/events](http://www.rss.org.uk/events). Please contact Paul Gentry ([p.gentry@rss.org.uk](mailto:p.gentry@rss.org.uk)) for a booking form.



## University of Waterloo Anniversary Conference: Statistical Science: Present Position and Future Prospects

May 30 – June 1, 2007

University of Waterloo

Waterloo, Ontario, Canada

<http://www.stats.uwaterloo.ca/annivconf/info.shtml>

The Department of Statistics and Actuarial Science at the University of Waterloo is holding a conference to commemorate the 50th anniversary of the University of Waterloo, and the 40th anniversary of the Department. The conference theme is *Statistical Science: Present Position and Future Prospects*, and it will feature talks by prominent graduates of the Department.

Information about the conference and how to register and arrange accommodation will be available on the conference web site.



## Conference on Inverse Problems in Stochastic Differential Equations May 22–26, 2007

University of Southern California, Los Angeles

<http://www-rcf.usc.edu/~lototsky/USCo7/index.html>

The purpose of the conference is to bring together the researchers working in several areas of statistics and stochastic analysis and to promote new developments in the intersection of these areas.

Main speakers:

S. Chen (Iowa State University)

Y. Kutoyants (Université du Maine)

G. Papanicolaou (Stanford University)

G. Samorodnitsky (Cornell University)

G. Yin (Wayne State University)

One of the goals is to add an instructional component to the event, so that the young participants could learn both the basic facts and new developments in the subject. In particular, each of the above speakers will give a series of several lectures on a particular topic. Registration fee is \$75 to cover certain expenses (mostly food and supplies) not covered by the grant. The instructions on how to register are at <http://www-rcf.usc.edu/~lototsky/USCo7/doc/register.html>. Please register before **May 1, 2007**, if you plan to attend.

### Student/young researcher support:

Limited NSF funds are available to support students and young researchers who wish to attend. The support will cover housing, and provide a stipend for local expenses during the conference. Depending on availability of funds, some help with the travel to and from LA can also be provided. Deadline to apply for support is **April 15, 2007**. Please contact Sergey Lototsky [lototsky@usc.edu](mailto:lototsky@usc.edu)



## First International Workshop in Sequential Methodologies 2007 July 22–25, 2007

Auburn University, Alabama, U.S.A.

**NEW**

**w** <http://www.stat.auburn.edu/iwsm2007/>

Nitis Mukhopadhyay (University of Connecticut, Storrs: [nitis.mukhopadhyay@uconn.edu](mailto:nitis.mukhopadhyay@uconn.edu)) and Mark Carpenter (Auburn University, Alabama: [carpedm@auburn.edu](mailto:carpedm@auburn.edu)) are Co-Chairs for the First International Workshop in Sequential Methodologies 2007 (IWSM2007). The venue is the modern conference center located in the lovely campus of Auburn University, Alabama.

Sponsors include the Department of Mathematics & Statistics, Auburn University-Alabama, the Department of Statistics, University of Connecticut-Storrs, the Statistical Society of Canada, and the Taylor & Francis Group, the publisher of *Sequential Analysis* journal.

It is hoped that IWSM2007 will create a forum every two years in venues all over the world to bring together the researchers and practitioners in sequential methodologies.

IWSM2007 will include four plenary lectures and a number of specially arranged invited paper sessions. **Sam Efromovich** (University of Texas-Dallas, USA), **Tze L. Lai** (Stanford University, USA), **Marion R. Reynolds** (Virginia Tech, USA), and **Ester Samuel-Cahn** (Hebrew University of Jerusalem, Israel) have agreed to deliver the plenary lectures. The plenary lectures will discuss topics such as adaptive designs of clinical trials, applications in finance, engineering, and health sciences, multivariate sequential process control, and sequential selection.

The Scientific Program Committee members are organizing invited paper sessions on many contemporary topics. The list includes adaptive designs, algorithmic approaches, applications of change detection for Poisson processes and continuous-time stochastic processes, applications in genetics, chemical kinetics and clinical trials, curtailed subset selection, discrete event stochastic simulation, distributions of stopping times, group sequential designs, inference in linear models, machine learning, measures of evaluating surveillance status, Monte Carlo techniques, multi-look sensor fusion and sensor networks, optimal planning in clinical trials, repeated interim analyses, and two-stage tests.

### Call for Papers:

Contributions in both theory and applications of sequential methodologies from all areas of statistical science are invited. Proposals for organizing paper sessions are also invited and these will be considered on a first-come-first-served basis. Young researchers who received PhDs in 2002 or later, graduate students, women, and minorities are especially encouraged to attend.

For information on registration, accommodation or updated lists of participants, please visit the web site <http://www.stat.auburn.edu/iwsm2007/>. Have any question or concern? Contact [nitis.mukhopadhyay@uconn.edu](mailto:nitis.mukhopadhyay@uconn.edu) or [carpedm@auburn.edu](mailto:carpedm@auburn.edu).

## Computational and Statistical Aspects of Microarray Analysis

June 18–22, 2007

**NEW**

Bressanone-Brixen, Italy

**w** <http://www.economia.unimi.it/marray>

This five-day lecture series provides an introduction to genomic data and their interpretation. The main focus will be on microarray experiments, covering statistical topics such as preprocessing, normalization, quality assessment, gene identification, machine learning and inference for graphs and networks. Applications of these methods to proteomics and other high-throughput technologies will also be covered. Computer laboratory material will be available for self-study. Participants should have some minimal background in biological, statistical and computational aspects of microarrays, or other high-throughput data.

The maximum number of participants is 60. Participants will receive a copy of the book *"Bioinformatics and Computational Biology Solutions Using R and Bioconductor"*, Gentleman et al., Springer NY, 2005. There are 40 additional places for auditors (lectures only).

Lecturers of the course:

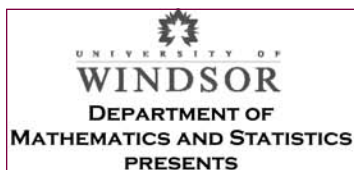
**Robert Gentleman**, Fred Hutchinson Cancer Research Center, Seattle

**Wolfgang Huber**, European Bioinformatics Institute, Cambridge, UK

**Rafael A. Irizarry**, Johns Hopkins University

**Ulrich Mansmann**, Institut Für Medizinische Informationsverarbeitung Biometrie und Epidemiologie, Ludwig-Maximilians Universität München

The course is organized jointly by Universities of Milan and Padua, Italy, in collaboration with the Bioconductor project and the R Foundation for Statistical Computing. For further information, registration and topics please refer to the course web page.



# The 16th International Workshop on Matrices and Statistics

WINDSOR, ONTARIO, CANADA  
JUNE 1–3, 2007

## Registration:

### Before May 1, 2007

Faculty: \$250  
Students/Retirees: \$150

Banquet: \$50  
Day trip: \$150  
Spouse/Guest Trip \$100

### After May 1, 2007

Faculty: \$350  
Students/Retirees: \$200

Banquet: \$50  
Day trip: \$150  
Spouse/Guest Trip \$100

(Please see the website for more information about the workshop venue, registration information)



The purpose of this Workshop is to stimulate research, in an informal setting, and to foster the interaction of researchers in the interface between matrix theory and statistics. The Workshop will include both invited and contributed talks, and a special session with talks and posters by graduate students is planned. A special issue of the journal *Linear Algebra and its Applications* will be published devoted to selected papers presented at the conference.

This workshop is a satellite meeting of the 35th Annual Meeting of the Statistical Society of Canada, St. John's, Newfoundland, June 10-13, 2007.

## THANKS TO OUR SPONSORS:



**SSC**

Statistical Society of Canada  
Société Statistique du Canada



FOR MORE INFORMATION, PLEASE VISIT OUR WEBSITE <http://www.uwindsor.ca/iwms> EMAIL: [iwms@uwindsor.ca](mailto:iwms@uwindsor.ca)

**NEW**



## International Organizing Committee:

George P. H. Styan — Chair (McGill)  
Simo Puntanen — Vice-chair (Finland)  
S. Ejaz Ahmed — LOC chair (Windsor)  
Jeffrey J. Hunter (New Zealand)  
Augustyn Markiewicz (Poland)  
Götz Trenkler (Germany)  
Dietrich von Rosen (Sweden)  
Hans Joachim Werner (Germany)

## Local Organizing Committee:

S. Ejaz Ahmed — Chair  
Lihua An  
Shahid Bhatti  
Myron Hlynka  
Md. Shakhawat Hossein  
Abdul Hussein  
Séverien Nkurunziza  
Wai Ling Yee  
Christine Young  
(Workshop Administrator)

## 3rd National Conference on Statistical Sciences and its Application to Engineering, Health, Industrial, Computer and Telecom Technology May 21–22, 2007

National College of Business, Administration & Economics,  
Lahore, Pakistan

### CALL FOR PAPERS

For details, please contact Dr Munir Ahmad, Rector, National College of Business Administration & Economics, 40-E/1 Gulberg-III, Lahore (Pakistan). **t** +92-42-5875853 **f** +92-42-5752547

**e** [drmunir@brain.net.pk](mailto:drmunir@brain.net.pk)

...or contact ISOSS Conference Secretariat: Prof. Akhlaq Ahmad, Executive Director, Islamic Countries Society of Statistical Sciences, Plot # 426, Block J/3, M.A. Johar Town, Opposite Expo Centre, Lahore, Pakistan. **t** +92-42-5314437-5314438 **f** +92-42-5752547 **e** [secretary@isoss.com.pk](mailto:secretary@isoss.com.pk)

**NEW**

## Efficient Monte Carlo: From Variance Reduction to Combinatorial Optimization

Conference on the occasion of Reuven Y. Rubinstein's 70 birthday.

July 14–18, 2008

Sandbjerg, Denmark

**w** <http://www.thiele.au.dk/Rubinstein/>

Organizing Committee:

Søren Amussen, Aarhus (Chair)

Peter W. Glynn, Stanford

Jozeph Kreimer, Beer Sheeva

Dirk P. Kroese, Brisbane

More detailed information on dates and venue will be posted at the meeting webpage soon. Please do not hesitate to contact Oddbjørg Wethelund, Secretary (**t** +45 8942 3515) for further information.

**NEW**

**8th International Conference on Computer Data Analysis and Modelling: Complex Stochastic Data and Systems** **NEW**  
**September 11–15, 2007**  
**Belarusian State University, Minsk, Republic of Belarus**

http://www.cdam.bsu.by

Contact

Prof Dr Yuriy Kharin kharin@bsu.by

The Conference will provide a forum for researchers to discuss latest results in theory and software of data analysis and statistical modeling, focusing on Complex Stochastic Data and Systems, and define ways of further developments of this field. Young researchers, especially, will have the opportunity to present their results and make contact with experienced scientists. The conference is organized by the Belarusian State University, the Belarusian Statistical Association, and the Institute of Statistics and Probability Theory of the Vienna University of Technology.

Minsk is the capital of the Republic of Belarus. It is located in a picturesque place on the river Svisloch, which was in ancient times one of the busiest trade-route connecting the Baltic Sea and the Black Sea. Minsk is the city where one can find the best pieces of the Belarusian cultural heritage: museums and exhibitions, theatres, world famous Belarusian ballet, folklore dancing ensembles and choirs. Numerous scientific centers and leading institutions of higher education, located in Minsk, are famous abroad for their fundamental and applied research. Minsk is a crossroad on the most popular European tours. It is connected by motorways, railways and airlines with all the European capitals and also with the main cities of the world.

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# LECTURE NOTES – MONOGRAPH SERIES



LNMS Volume 48:

## **Dynamics and Stochastics: Festschrift in honor of M.S. Keane**

*Dee Denteneer, Frank den Hollander, Evgeny Verbitskiy, Editors*

This volume contains 29 contributions by Mike's closest colleagues covering a broad range of topics in Dynamics and Stochastics.

### **PERCOLATION AND INTERACTING PARTICLE SYSTEMS**

Polymer pinning in a random medium as influence percolation: *V. Beffara, V. Sidoravicius, H. Spohn and M. E. Vares*; Proof of a conjecture of N. Konno for the 1D contact process: *J. van den Berg, O. Häggström and J. Kahn*; Uniqueness and multiplicity of infinite clusters: *Geoffrey Grimmett*; A note on percolation in co-cycle measures: *Ronald Meester*

### **RANDOM WALKS**

On random walks in random scenery: *F. M. Dekking and P. Liardet*; Random walk in random scenery: A survey of some recent results: *Frank den Hollander and Jeffrey E. Steif*; Linearly edge-reinforced random walks: *Franz Merkl and Silke W. W. Rolles*; Recurrence of cocycles and stationary random walks: *Klaus Schmidt*

### **RANDOM PROCESSES**

Heavy tail properties of stationary solutions of multidimensional stochastic recursions: *Yves Guivarc'h*; Attractiveness of the Haar measure for linear cellular automata on Markov subgroups: *Alejandro Maass, Servet Martínez, Marcus Pivato and Reem Yassawi*; Weak stability and generalized weak convolution for random vectors and stochastic processes: *Jolanta K. Misiewicz*; Coverage of space in Boolean models: *Rahul Roy*

### **RANDOM FIELDS**

Strong invariance principle for dependent random fields: *Alexander Bulinski and Alexey Shashkin*; Incoherent boundary conditions and metastates: *Aernout C. D. van Enter, Karel Netočný and Hendrikjan G. Schaap*; Markovianity in space and time: *M. N. M. van Lieshout*

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# Employment Opportunities around the world

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**Kaosiung:** Sun Yat-sen University

### United Kingdom

**Bristol:** University of Bristol

**Cambridge:** University of Cambridge

### USA

**Connecticut:** University of Connecticut

**DC:** Georgetown University Medical Center

**Maryland:** National Cancer Institute

**Michigan:** Michigan State University

**New York:** College of Staten Island

**North Carolina:** SAMSI [3 ads]

**South Carolina:** College of Charleston

### Canada: St John's, Newfoundland

#### MEMORIAL UNIVERSITY OF NEWFOUNDLAND DEPARTMENT OF MATHEMATICS AND STATISTICS Tenure-Track Position in Statistics



The Department of Mathematics and Statistics at Memorial University of Newfoundland invites applications for one regular tenure-track position in Statistics. The successful candidate will be appointed to a tenure track position at the Assistant Professor level. A completed earned doctorate is required for the appointee to receive the rank of Assistant Professor and to be in a tenure-track position. (If a successful candidate has not completed an earned doctorate, he/she shall be appointed to a regular term, non-renewable three-year appointment at the rank of Assistant Professor. If the candidate completes all the requirements for the doctorate during the first 24 months of the term appointment, he/she shall begin a tenure-track appointment following completion of the requirements of the degree).

Applications in all areas of Statistics will be considered, however preference may be given to candidates with research publications in Biostatistics and/or Sampling.

Duties will include graduate teaching and supervision; undergraduate teaching; and developing an active research program.

The closing date for applications will be **February 26, 2007**. Candidates should submit a Curriculum Vitae; description of research and teaching interests; and the names and addresses (include e-mail) of at least three referees. Applications should be sent to:

*Head of Department*

*VPA-MAST-2006-001*

*Department of Mathematics & Statistics*

*Memorial University of Newfoundland*

*St. John's, NL, A1C 5S7 Canada*

E-mail: [mathstat@math.mun.ca](mailto:mathstat@math.mun.ca)

Internet: [www.math.mun.ca](http://www.math.mun.ca)

You MUST use the code **VPA-MAST-2006-001** on all correspondence.

Memorial University is the largest university in Atlantic Canada. As the province's only university, Memorial plays an integral role in the educational and cultural life of Newfoundland and Labrador. Offering diverse undergraduate and graduate programs to almost 18,000 students, Memorial provides a distinctive and stimulating environment for learning in St. John's, a very safe, friendly city with great historic charm, a vibrant cultural life, and easy access to a wide range of outdoor activities.

Memorial University is committed to employment equity and encourages applications from qualified women and men, visible minorities, aboriginal people and persons with disabilities. All qualified candidates are encouraged to apply; however Canadian citizens and permanent residents will be given priority. Partners of candidates for positions are invited to include their resume for possible matching with other job opportunities.

## Are you recruiting?

You can advertise your vacancies here in the *IMS Bulletin* and online at our very competitive rates.

Please see the information inside the back cover for details of prices, deadlines and requirements.

Send your advertisement to **[admin@imstat.org](mailto:admin@imstat.org)**

**Canada: Waterloo, Ontario****UNIVERSITY OF WATERLOO****FACULTY OF MATHEMATICS**

The Faculty of Mathematics has four departments and one school: Departments of Applied Mathematics, Combinatorics & Optimization, Pure Mathematics and Statistics & Actuarial Science, and the David R. Cheriton School of Computer Science. In addition to departmental and interdepartmental academic undergraduate programs, the Faculty has academic plans combining studies in mathematics and computer science with business and accounting.

There are approximately 170 faculty and 100 administrative and technical staff in the Faculty, which has a combined undergraduate and graduate enrolment of more than 4800 students. Students in the Faculty of Mathematics take a common set of courses in algebra, calculus, discrete mathematics, statistics and probability in the first two years of their programs.

The Faculty is seeking candidates for limited-term positions (maximum of 3 years) as lecturers who are able to teach elementary courses in two or more of the areas mentioned above. Candidates with a PhD degree are preferred, although those with a Masters degree will also be considered. Candidates must provide evidence of demonstrated or potential excellence in teaching. Successful candidates may be eligible for reappointment to a second term, and those demonstrating outstanding performance in teaching and service may be considered for an ongoing appointment as a Continuing Lecturer. Appointments will be made either in the Office of the Dean or in one of the units in the Faculty that most closely matches the appointee's areas of competence.

Applications should be directed to *Dr. Thomas F. Coleman, Dean, Faculty of Mathematics, University of Waterloo, Waterloo, Ontario, Canada N2L 3G1* (mailto:dean@math.uwaterloo.ca) by **April 30, 2007**. Application material should include a curriculum vitae and the names and addresses of at least three references. The University of Waterloo encourages applications from all qualified individuals, including women, members of visible minorities, native peoples, and persons with disabilities. Canadian Citizens and Permanent Residents will be considered first for these positions. These appointments are subject to the availability of funds.

All qualified candidates are encouraged to apply; however, Canadians and permanent residents will be given priority. The University of Waterloo encourages applications from all qualified individuals, including women, members of visible minorities, native peoples, and persons with disabilities.

**Taiwan: Kaosiung****National Sun Yat-sen University****Department of Applied Mathematics.**

Several tenure-track positions, beginning 8/1/2007. Required PhD in Statistics or related field. Send vitae and research interests to head@math.nsysu.edu.tw.

Send at least three letters of reference, reprints/preprints, and transcripts to *Chairman, Department of Applied Mathematics, National Sun Yat-sen University, Kaohsiung 804, Taiwan, R.O.C.* Website: <http://www.math.nsysu.edu.tw>

**UK: Bristol****University of Bristol****Postdoctoral****Fellowships in****Statistics**

Applications are invited for two Brunel Postdoctoral Fellowships in Statistics, tenable from 1 September 2007 (or a date to be agreed) for a period of two years. The fellowships are part of a recently awarded multi-million pound grant aimed at supporting an ambitious research programme to support "Statistics underpinning Science, Technology and Industry" (SuSTaIn).

Successful candidates will be expected to undertake a programme of self-directed research in any branch of Statistics or Applied probability as part of a 6\*-rated Statistics Group. The Department of Mathematics is one of the leading centres for research and teaching in mathematical sciences in the UK, and offers a stimulating and friendly environment with first-rate facilities.

The successful candidates will be appointed to the Research Assistant RA1A scale, according to qualifications and experience. The appointments are fixed term for 2 years and subject to the University's standard probationary procedures.

For further details see: <http://www.stats.bris.ac.uk/>

Contact for informal enquiries:

Dr. C. Andrieu c.andrieu@bristol.ac.uk Tel +44 (0) 117 928 9134

Grade: RA1A, currently £20,842 – 31,525; Salary to be agreed.

The University is developing a new pay, grading and terms and conditions structure that will be applied across all staff groups. All our jobs are currently being evaluated and we plan to implement a new structure. You can find further information at [www.bris.ac.uk/personnel/reward/](http://www.bris.ac.uk/personnel/reward/)

Closing date for applications: **9.00am, 28th March 2007**.

Interviews will be held during April 2007.

**UK: Cambridge****University of Cambridge  
Statistical Laboratory****UNIVERSITY OF  
CAMBRIDGE****University Lectureships in Statistics**

The EPSRC has awarded Cambridge University a grant of £2.3m under the Science & Innovation Scheme for a development of Statistics. As part of this program, applications are invited for up to three University Lectureships in Statistics, to be held in the Statistical Laboratory and filled by 1 September 2007 or by negotiation.

The pensionable scale of stipends for a University Lecturer from 1 August 2007 is £33,779 to £42,791 per year. Appointees will be placed at an appropriate point on this scale. Further particulars may be obtained from [www.statslab.cam.ac.uk/Vacancies/](http://www.statslab.cam.ac.uk/Vacancies/). Most University Lecturers accept a concurrent college fellowship, with additional stipend.

Applications should be sent in hard copy or by email to the Director, *Professor R.R. Weber, Statistical Laboratory, Wilberforce Road, Cambridge CB3 0WB* (telephone (01223) 337958; fax (01223) 337956; email [secretary@statslab.cam.ac.uk](mailto:secretary@statslab.cam.ac.uk)), and should include full curriculum vitae, email address, list of publications, and the names and email addresses of three academic referees.

Applicants must ask their referees to write directly to the Director, to reach him by the closing date of **2 March 2007**.

**USA: Connecticut****University of Connecticut  
Department of Statistics  
Assistant Professor**

The Department of Statistics has an anticipated Assistant Professor position beginning Fall 2007. A Ph.D. in Statistics is required with a substantial research program in progress. Preference given to candidates with demonstrated interest in interdisciplinary research, and strong commitment to teaching and advising.

Send application letter, vita, statement of research agenda, and four letters of reference to: *Professor Nalini Ravishanker, Search Committee Chair, University of Connecticut, Department of Statistics, 215 Glenbrook Road, Unit 4120, Storrs, CT 06269-4120*; phone: (860) 486-3413, e-mail: [nalini.ravishanker@uconn.edu](mailto:nalini.ravishanker@uconn.edu). Applications considered until the position is filled.

We encourage applications from under-represented groups, including minorities, women, and persons with disabilities.

**USA: DC**

GEORGETOWN UNIVERSITY MEDICAL CENTER

**FACULTY BIOSTATISTICIAN  
DEPARTMENT OF BIOSTATISTICS,  
BIOINFORMATICS AND BIOMATHEMATICS**

The Department of Biostatistics, Bioinformatics and Biomathematics invites applications for a position of tenure-track assistant professor of Biostatistics. Applicants should have a Ph.D. in Biostatistics, Statistics, or a related discipline, a strong interest and expertise in the application of statistical methodology in social and behavioral sciences. The requirements for this position are a strong research background, excellent communication skills and an interest in teaching. The successful candidate will collaborate with social and behavioral scientists from the Medical Center, conduct independent biostatistical research, and teach in our Master's degree program.

Interested individuals should send a letter of application, curriculum vitae, and the names and addresses (including e-mail address) of three references to:

Françoise Seillier-Moiseiwitsch, Chair  
Department of Biostatistics, Bioinformatics, and Biomathematics  
Georgetown University Medical Center  
Building D, Suite 180  
4000 Reservoir Road  
Washington, DC 20057-1484

or [cobbso@georgetown.edu](mailto:cobbso@georgetown.edu)

**THIS POSITION HAS AN IMMEDIATE STARTING DATE.  
APPLICATIONS WILL BE REVIEWED UNTIL THE POSITION IS FILLED.**

**USA: Maryland****BIOSTATISTICIAN OR STATISTICIAN, Tenure-Track/Tenure Position**

The Radiation Epidemiology Branch (REB) in the Division of Cancer Epidemiology and Genetics (DCEG), National Cancer Institute (NCI), National Institutes of Health (NIH), Department of Health and Human Services (DHHS), is recruiting for a tenure-track/tenure statistician. The REB, which includes epidemiologists, statisticians, and dose-reconstruction experts, focuses on clarifying the roles of ionizing and non-ionizing radiation as cancer risk factors, with implications for public health and mechanisms of cancer etiology. Because radiation dose to organs and tissues can often be measured and estimated with great precision, the epidemiology of radiation carcinogenesis is highly quantified, with great scope for statisticians to make both subject-oriented and methodological contributions.

The REB program includes research in the areas of late health effects of radiation diagnostic exams and treatment, nuclear fall-out, radiation accidents (Chernobyl, atomic bomb survivors), occupational exposures, evaluation of new radiation technologies in medicine, electromagnetic fields, and ultraviolet radiation. Challenges for the statistician include modeling the excess relative and absolute risk as a function of dose, evaluating the modifying effects of dose-rate and type of radiation, addressing effects on risk estimates of uncertainties from complex dosimetry systems, developing appropriate analytic approaches for special study designs, identifying and describing gene-environment interaction, and developing strategies to identify true associations in genome-wide scans for disease-producing genetic variants. REB investigators are encouraged to collaborate with scientists in other parts of the DCEG, including members of the Biostatistics Branch and the Human Genetics Program.

Applications will be evaluated on demonstrated ability to develop a creative, independent program of statistical research applicable to cancer epidemiology and genetics, and to collaborate effectively on epidemiologic studies.

The successful candidate will receive research support from the intramural research program of NIH for computer programming and recruiting a post-doctoral fellow. Applicants must have a doctorate in biostatistics, statistics or a related field, knowledge of the basic approaches used in cancer epidemiology, knowledge of biostatistical theory and methods, and post-doctoral experience. A record of publications demonstrating an ability to conduct independent research on statistical methods is required. Publications documenting collaborative epidemiologic or clinical research are highly desirable. The successful candidate should have strong communication skills to discuss scientific issues and to write scientific papers. Interested individuals should send a cover letter, curriculum vitae, a brief summary of research experience, accomplishments and research interests and goals, copies of three publications or preprints, and three letters of reference to:

*Ms. Judy Schwadron*

*Division of Cancer Epidemiology and Genetics*

*National Cancer Institute*

*6120 Executive Blvd. EPS/8073*

*Bethesda, MD 20892*

Candidates should submit applications by **June 1, 2007**; however, the search will continue until a qualified subject is found. Additional information about staff and ongoing research in the Division of Cancer Epidemiology and Genetics and in the Radiation Epidemiology Branch is available at <http://www.dceg.cancer.gov>. Prospective applicants should send E-mail inquiries to the Branch Chief (Martha S. Linet, M.D., MPH; E-mail [linetm@mail.nih.gov](mailto:linetm@mail.nih.gov)) or Deputy Branch Chief (Kiyohiko Mabuchi, M.D., Dr.P.H. E-mail [mabuchik@mail.nih.gov](mailto:mabuchik@mail.nih.gov)). DHHS and NIH are Equal Opportunity Employers.



**USA: Michigan**

**Michigan State University**  
**Department of Statistics and Probability**  
**East Lansing, MI 48824**

The Department of Statistics and Probability at Michigan State University invites applications for a teaching specialist position to begin August 16, 2007. Excellence in classroom teaching and leadership in developing and improving introductory undergraduate curricula are expected of the applicant. Duties will include teaching large undergraduate lecture courses. Interest in pedagogical research is desirable and is encouraged but not essential for initial appointment and reappointments. The successful candidate is likely to have both a PhD and substantial experience in teaching of statistics and probability. MS or PhD in Statistics is required. Good communication skill is essential. Experience in the use of technology in teaching is desirable. The position is an academic year (9 months) position, but summer teaching is often available for extra pay.

Salary will be commensurate with qualifications of the candidate chosen. Teaching load will depend on the candidate chosen, but will involve two to three courses per semester, some of which may be at an advanced level. Michigan State University offers an attractive benefits package, including health and retirement coverage. This is not a tenure track position, but is within the continuing appointment academic specialist system. If the candidate is reappointed after two 3 year probationary periods, they receive continuing appointment status (job security) as a Teaching Specialist within the Department.

To apply, please arrange for all of the following to be submitted:

- (1) a curriculum vitae,
- (2) a statement of teaching philosophy, and
- (3) three letters of recommendation.

Additional materials, such as copies of publications or a teaching portfolio, may also be submitted as a part of the application. All application materials should be sent to:

*Teaching Specialist Search Committee*  
*Department of Statistics and Probability*  
*A413 Wells Hall*  
*Michigan State University*  
*East Lansing, MI 48824-1027*

Completed applications received by **April 15, 2007** will be assured full consideration. Electronic applications may be sent via email to [sparks@stt.msu.edu](mailto:sparks@stt.msu.edu). The search will continue until the position is filled.

Michigan State University is an Affirmative Action/Equal Opportunity Employer.

**USA: New York**

**Assistant Professor of Applied Mathematics**  
**Department of Mathematics**  
**College of Staten Island**

The College of Staten Island (CSI), a senior college of The City of New York (CUNY), invites applications for an anticipated tenure-track position as Assistant Professor in Applied Mathematics to start September 2007. Required: Ph.D. in Applied Mathematics or a related discipline, including mathematical finance and statistics; demonstrated commitment to research and excellence in teaching. The successful candidate will present credentials appropriate for appointment to the doctoral faculty of the CUNY Graduate School. Post-doctoral or industrial experience in cross-disciplinary research is desirable. Responsibilities include teaching at the undergraduate level; performing department and college service; engagement in an active and productive research agenda; assisting in curriculum development and collaborating in the implementation of a campus-wide initiative in interdisciplinary applied mathematics. Current department research areas in applied mathematics include nonlinear dynamical systems, fluid dynamics, computational mathematics, mathematical physics, probability theory, and discrete mathematics. Salary range: \$51,344 - \$66,292 commensurate with qualifications. Review of applications will begin on **January 15, 2007** and continue until the position is filled. Send a letter of application, curriculum vitae, short statements describing teaching philosophy and near-term research plans, and three letters of reference to: *Professor Carlo Lancellotti, Chair, Applied Mathematics Search Committee, College of Staten Island, 2800 Victory Boulevard, Room 1S-220, Staten Island, NY 10314*. For inquiries write to [appliedposition@math.csi.cuny.edu](mailto:appliedposition@math.csi.cuny.edu). For more information about the Mathematics Program see website: <http://www.math.csi.cuny.edu>

**USA: North Carolina****SAMSI**

The Statistical and Applied Mathematical Sciences Institute (SAMSI), a national institute funded by the National Science Foundation and partners in North Carolina, is soliciting applications for Postdoctoral Fellows for 2007-2008, to participate in SAMSI research programs. Postdoctoral Fellows are typically appointed for two years, earn a very competitive salary, and receive exceptional mentoring. See [www.samsi.info](http://www.samsi.info) for further information and application instructions. Members of underrepresented groups are particularly encouraged to apply. AA/EOE.

**USA: North Carolina****SAMSI**

The Statistical and Applied Mathematical Sciences Institute, a national institute in North Carolina, seeks visiting researchers and graduate students for participation in the three 2007-2008 research programs: Risk Analysis, Extreme Events and Decision Theory; Random Media; and Environmental Sensor Networks. See [www.samsi.info](http://www.samsi.info) for further information. Members of underrepresented groups are particularly encouraged to apply. AA/EOE.

**USA: South Carolina****College of Charleston****Assistant Professor Position(s) Available**

Applications are invited for one or two tenure-track positions at the Assistant Professor level. One position available January 2008. A second position may be available August 2007.

Candidates must have a Ph.D. in one of the mathematical sciences, potential for continuing research, and commitment to excellence in teaching. Strong preference for these position(s) will be given to applicants in statistics or probability, including those who can contribute to our innovative program in Discovery Informatics. The normal teaching load is nine hours per week, and the salary is competitive.

A minimal application will consist of a vita and at least three letters of recommendation which, combined, must address both teaching and research. All materials should be addressed to *Deanna Caveny, Chair, Department of Mathematics, College of Charleston, Charleston, SC 29424*.

Additional information about the department and Discovery Informatics program is available at [math.cofc.edu](http://math.cofc.edu) and [discovery.cofc.edu](http://discovery.cofc.edu). Review of applications for on-campus interviews will begin on **February 12**, and applications will be accepted until the position(s) are filled. The College of Charleston is an Equal Opportunity / Affirmative Action Employer and encourages applications from minority and woman candidates.



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## USA: North Carolina



## SAMSI Seeks a Deputy Director

Under the proposed five-year renewal of the Statistical and Applied Mathematical Sciences Institute ([www.samsi.info](http://www.samsi.info)), a **Deputy Director** is sought for a period of two years (extendable). This position is ideal for individuals interested in an intensive experience in research planning and management, as well as research itself, at a vibrant cross-disciplinary research institute.

Responsibilities of the Deputy Director are:

- Planning of future SAMSI programs, in concert with the other Directorate members.
- Management of ongoing research programs and participation therein, according to research interests.
- Other duties in administration and education and outreach, depending on the interests and skills of the Deputy Director.

Criteria for the position include a Ph.D. in the statistical or mathematical sciences or a related discipline, a strong record of scientific activity and management, commitment to the vision of SAMSI, and superb communication skills.

The position will formally be a visiting faculty position in the Institute of Statistics and Decision Sciences or the Department of Mathematics at Duke University, and scientific interaction with the host department is welcome. The appointee will, however, be detailed to SAMSI, which is housed in the National Institute of Statistical Sciences ([www.niss.org](http://www.niss.org)) in Research Triangle Park in North Carolina; Duke, NISS, North Carolina State University, and the University of North Carolina at Chapel Hill are the consortium partners in SAMSI, with the National Science Foundation.

The goal is to fill the position as of July 1, 2007. Applications and nominations should be sent to [DDsearch@samsi.info](mailto:DDsearch@samsi.info). SAMSI Director James Berger ([berger@samsi.info](mailto:berger@samsi.info)) can be contacted with questions and inquiries. Applications should consist of a letter of interest, CV and names of three references. Review of applications will begin immediately, and will continue until the Deputy Director is appointed. Availability of the position is contingent upon availability of funds. Women and members of under-represented minorities are strongly encouraged to apply.

SAMSI is an Affirmative Action/Equal Opportunity employer.

# LECTURE NOTES – MONOGRAPH SERIES



LNMS Volume 49:

## Optimality: The Second Erich L. Lehmann Symposium

*Javier Rojo, Editor*

The Second Erich L. Lehmann Symposium was held in Houston, Texas, USA during May 2004, hosted by Rice University. 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.

**Testing:** On likelihood ratio tests: *Erich L. Lehmann*; Student's *t*-test for scale mixture errors: *Gábor J. Székely*

**Multiple Testing:** Recent developments towards optimality in multiple hypothesis testing: *Juliet Popper Shaffer*; On stepdown control of the false discovery proportion: *Joseph P. Romano and Azeem M. Shaikh*; An adaptive significance threshold criterion for massive multiple hypotheses testing: *Cheng Cheng*

**Philosophy:** Frequentist statistics as a theory of inductive inference: *Deborah G. Mayo and D. R. Cox*; Where do statistical models come from? Revisiting the problem of specification: *Aris Spanos*

**Transformation Models, Proportional Hazards:** Modeling inequality and spread in multiple regression: *Rolf Aaberge, Steinar Bjerve and Kjell Doksum*; Estimation in a class of semiparametric transformation models: *Dorota M. Dabrowska*; Bayesian transformation hazard models: *Gousheng Yin and Joseph G. Ibrahim*

**Copulas and Decoupling:** Characterizations of joint distributions, copulas, information, dependence and decoupling, with applications to time series: *Victor H. de la Peña, Rustam Ibragimov and Shaturgun Sharakhmetov*

**Regression Trees:** Regression tree models for designed experiments: *Wei-Yin Loh*

**Competing Risks:** On competing risk and degradation processes: *Nozer D. Singpurwalla*; Restricted estimation of the cumulative incidence functions corresponding to competing risks: *Hammou El Barmi and Hari Mukerjee*

**Robustness:** Comparison of robust tests for genetic association using case-control studies: *Gang Zheng, Boris Freidlin and Joseph L. Gastwirth*

**Multiscale Stochastic Processes:** Optimal sampling strategies for multiscale stochastic processes: *Vinay J. Ribeiro, Rudolf H. Riedi and Richard G. Baraniuk*

**Asymptotics:** The distribution of a linear predictor after model selection: Unconditional finitesample distributions and asymptotic approximations: *Hannes Leeb*; Local asymptotic minimax risk bounds in a locally asymptotically mixture of normal experiments under asymmetric loss: *Debasis Bhattacharya and A. K. Basu*

**Density Estimation:** On moment-density estimation in some biased models: *Robert M. Mnatsakanov and Frits H. Ruymgaart*; A note on the asymptotic distribution of the minimum density power divergence estimator: *Sergio F. Juárez and William R. Schucany*

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# IMS Treasurer: Annual Report

## INTRODUCTION

This report details membership and subscription data for calendar year end 2006. In addition, it reviews the FY2006 (July 1, 2005 – June 30, 2006) financial statements. I am proud to announce, for the sixth year in a row the IMS experienced another increase in total membership. Many members have taken advantage of the new membership options introduced over the last six years.

Several years ago, the IMS Executive Committee and Council decided to invest more funds back into our membership. Several programs reflect this new philosophy, including:

- open access ArXiv placement of all IMS articles;
- free membership and one free print journal for all student members;
- reduced dues for new graduates;
- gratis electronic access to all journals, past and present, for all members;
- discounts for on-time renewal;
- child care for those attending the IMS Annual Meeting; and
- travel awards for students and new graduates.

The financial status of the Institute continues to be strong and stable. Details of the events of the past year, membership and subscription data, sales data and a detailed analysis of the financial statement for FY 2006 are given below.

## Dues and Subscriptions Office

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

## Societal Office

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

## Publications and Web

**Journals:** In 2007, the IMS is introducing one new print/electronic journal, the *Annals of Applied Statistics*, and two new electronic open access journals, the *Electronic Journal of Statistics* and *Statistics Surveys*. The IMS is also very pleased to announce a new relationship with the Bernoulli Society. Effective with the 2007 issues, we will be printing, distributing and marketing *Bernoulli* on their behalf. This relationship allows both societies the opportunity to gain marketing opportunities as we work together to reach a greater audience.

Current list of IMS core, co-sponsored, and affiliated journals:

### IMS Core Print/Electronic Journals

*Annals of Applied Probability, Annals of Probability, Annals of Statistics, Annals of Applied Statistics, Statistical Science, IMS Bulletin*

### Co-Sponsored and Affiliated Print/Electronic Journals

*Bernoulli, Journal of Computational and Graphical Statistics*

### Electronic Open Access Sponsored and Affiliated Journals

*ALEA: Latin American Journal of Probability and Mathematical Statistics, Electronic Communications in Probability, Electronic Journal of Probability, Electronic Journal of Statistics, Probability Surveys, Statistics Surveys*

**Electronic Access:** All IMS members receive electronic access to all IMS journals (1996 to date) through Project Euclid. In addition, members whose organizations do not subscribe to JSTOR can receive individual access to all IMS journals (1930-2001) via JSTOR. For more information see <http://www.imstat.org/publications/eaccess.htm>. Journals on Project Euclid older than 3 years are fully open to the public. In 2007, we expect to have all back issues of all IMS core journals on Project Euclid.

### IMS Lecture Notes—Monograph Series and NSF-CBMS Regional Conference Series

In 2007, we will begin placing all *LNMS* volumes in the JSTOR archive. They will be fully accessible without a 'moving wall'. In addition, like the IMS journal articles, all new *LNMS* volumes are currently placed in the open access repository ArXiv. There were four new *LNMS* issues that came out in 2006:

- **Volume 48, *Dynamics and Stochastics: Festschrift in honor of M.S. Keane*** (Dee Denteneer, Frank Den Hollander, Evgeny Verbitskiy, Editors)
- **Volume 49, *Optimality: The Second Erich L. Lehmann Symposium*** (Javier Rojo, Editor)
- **Volume 50, *Recent Developments in Nonparametric Inference and Probability*** (Jiayang Sun, Anirban DasGupta, Vince Melfi, Connie Page, Editors)
- **Volume 51, *High Dimensional Probability*** (Evarist Giné, Vladimir Koltchinskii, Wenbo Li, Joel Zinn, Editors)

### IMS Meetings and Awards.

During FY 2006, the IMS granted a total of \$24,543 to support students and new graduates and those in developing countries. \$6,000 was granted to 2006 Laha Travel Award Recipients, \$4,192 was granted to support lecturers for the IMS Visiting Lecturer in Statistics Program, and the remaining \$14,351 went to travel support for students and new graduates to attend meetings in developing countries.

[Continues overleaf]

## MEMBERSHIP DATA

Total membership in the Institute as of December 31, 2006 was up 2.27% from December 31, 2005. Table 1 [right] presents the distribution of memberships by category for the last several years. Individual membership decreased as life membership increased accounting for 59 members opting to upgrade to life membership. In 2006 the IMS gained a total of 18 new individual/life members.

**Breakdown of Member Categories:** Among the individual members for 2006, a total of 45 are Gift members (50 last year), 25 are joint members (41), 211 are retired (219), 144 are new graduates (187), 172 are reduced rates (166) and 2231 are other regular individual members (2206). Within the Life membership category, 63 are retired life members (50) and 201 are regular life members (155).

**Geographic Distribution of Members:** The IMS membership is currently distributed as follows: 63% USA, 17% Europe, 6% East Asia, 5% Canada, 2% West and Central Asia, 2% Australia and New Zealand, 1% in each of South America, Middle East, Central America and the Caribbean and Africa.

**Selection of Journals by Members:** Print subscriptions by members were down in 2006, as expected, because members are opting to decrease print subscriptions while enjoying free electronic access to all journals. [See Table 2, right.]

Revenue from all Institute member dues and journal subscriptions amounted to \$329,646 for the fiscal year ending June 30, 2006, down from \$355,253 in FY 2005. This is attributed to decreased print subscriptions.

## NON-MEMBER SUBSCRIPTION DATA

Table 3 presents comparative subscription data for non-members to each of our scientific journals for 2006 and previous years. All journals experienced decreases in print subscriptions in 2006, while electronic sub-

scriptions continue up. Revenue from all non-member subscriptions was \$771,545 for the fiscal year ending June 30, 2006, up from \$713,767 for the FY 2005. The increase is due to increased subscription rates for 2006. Approximately 60% of the non-member subscribers to IMS journals are in USA and Canada, with the remaining subscribers distributed throughout the world.

TABLE 1

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

	1998	1999	2000	2001	2002	2003	2004	2005	2006	% change
<b>Individual</b>	3097	2898	2777	2820	2758	2744	2746	2682	2828	-1.43%
<b>Life</b>	11	11	10	8	51	115	133	205	264	28.78%
<b>Student</b>	182	228	478	395	496	707	971	1224	1295	5.80%
<b>Organizational</b>	98	100	96	94	98	102	107	100	111	11.00%
<b>Total</b>	3388	3237	3361	3410	3534	3790	4122	4398	4498	2.27%

TABLE 2

*Distribution of Print/Electronic Journal Selections by Members: Calendar Year Data (Jan-Dec)*

<b>PRINT</b>	1998	1999	2000	2001	2002	2003	2004	2005	2006	% change
<b>AAP</b>	1,048	911	911	902	865	844	800	870	841	-3.33%
<b>AOP</b>	1,139	1,007	918	952	918	910	907	877	838	-4.45%
<b>AOS</b>	2,107	1,950	1,904	1,992	1,949	1,917	1,987	2,053	1,945	-5.26%
<b>STS</b>	2,691	2,672	2,661	2,707	2,778	2,846	2,750	2,765	2,634	-4.74%
<b>Total</b>	6,985	6,540	6,394	6,553	6,510	6,517	6,444	6,565	6,258	-4.68%
<b>ELECTRONIC</b>										
<b>AAP</b>	na	na	na	na	363	715	820	889	1,004	12.94%
<b>AOP</b>	na	na	na	na	411	693	791	902	996	10.42%
<b>AOS</b>	na	na	na	na	482	943	1,112	1,262	1,409	11.65%
<b>STS</b>	na	na	na	na	295	877	1,023	1,168	1,316	12.67%
<b>Total</b>	na	na	na	na	1,551	3,228	3,746	4,221	4,725	11.94%

TABLE 3

*Distribution of Print/Electronic Journal Selections by Non-Member Subscribers: Calendar Year Data (Jan-Dec)*

<b>PRINT</b>	1998	1999	2000	2001	2002	2003	2004	2005	2006	% change
<b>AAP</b>	777	799	779	680	690	716	675	659	659	0.00%
<b>AOP</b>	1,148	1,127	1,121	983	1,001	1,034	1,001	974	911	-6.47%
<b>AOS</b>	1,512	1,481	1,454	1,305	1,320	1,342	1,268	1,233	1,171	-5.03%
<b>STS</b>	1,180	1,156	1,258	1,068	1,041	1,064	976	949	922	-2.85%
<b>Bull</b>	249	284	320	259	267	229	222	207	201	-2.90%
<b>Total</b>	4,866	4,847	4,932	4,295	4,319	4,385	4,142	4,022	3,864	-3.93%
<b>ELECTRONIC</b>										
<b>AAP</b>	n/a	n/a	n/a	n/a	n/a	363	480	514	569	10.70%
<b>AOP</b>	n/a	n/a	n/a	n/a	n/a	520	684	713	763	7.01%
<b>AOS</b>	n/a	n/a	n/a	n/a	n/a	593	800	857	912	6.42%
<b>STS</b>	n/a	n/a	n/a	n/a	n/a	459	635	677	738	9.01%
<b>Total</b>	n/a	n/a	n/a	n/a	n/a	1,935	2,599	2,761	2,982	8.00%

## SALES DATA

There were no new volumes in the *NSF-CBMS Regional Conference Series in Probability and Statistics* in

TABLE 4:

*Total sales from the NSF-CBMS Regional Conference Series, and Lecture Notes—Monograph Series total sales [Fiscal Year Data (July 1–June 30)]*

	to 2000	2001	2002	2003	2004	2005	2006	TOTAL
<b>Total NSF-CBMS sales (8 vols)</b>	<b>3,632</b>	<b>484</b>	<b>320</b>	<b>307</b>	<b>394</b>	<b>328</b>	<b>258</b>	<b>5,723</b>
<b>Total LNMS sales (47 vols)</b>	<b>21,964</b>	<b>679</b>	<b>832</b>	<b>910</b>	<b>887</b>	<b>603</b>	<b>1,084</b>	<b>26,959</b>

FY 2006. In FY 2006, total revenue from this Series was \$7,039, down slightly compared to \$7,527 in FY 2005. Table 4 shows summary data on sales from the *NSF-CBMS Regional Conference Series*. No new volumes in the *Lecture Notes—Monograph Series* were published in FY 2006 (the four new volumes mentioned above were all printed following the fiscal year end, so income from those will be shown next year). The bottom row of Table 4 presents sales data for Volumes 1–47 of this Series. Total revenue from the Series decreased to \$21,951 in FY 2006 from \$24,303 in FY 2005. Although income was down, the total number of volumes sold in FY2006 is actually up from FY2005, this is due greatly decreased prices of the warehouse sale.

## FINANCIAL OVERVIEW

This is a detailed analysis of the Financial Statement for FY 2006, presented on pages 37–39. Comparisons are always with FY 2005. The overall picture of the financial status of the Institute is strong and stable. Per the auditor's report, in FY 2006 we experienced an decrease in total assets of \$98,274. The IMS has strong reserves and it has been the goal of the Council to put our revenues back into services to the membership and the community. This was done on such programs as expanded online services, free electronic access, pre-print posting of articles, early renewal discounts, free student members, free journals for students, reduced dues for new researchers, travel grants and more. The Statement of Activities shows an increase in total revenue and a slight decrease in total expenses compared with FY 2005. Total revenues are lower than expenses showing a net loss.

### Revenue

Membership dues and subscription revenues were adjusted as in the past, to pro-rate calendar year revenues to fit with the Institute's fiscal year reporting. Revenues from membership dues and subscriptions are down as compared to FY 2005 due to a decrease in member print subscriptions. Since print journal prices for members were set at prices below our cost to print, when members decrease their print subscriptions, the IMS saves expenses greater than the revenue. So this is overall a positive change for the IMS. Revenues from non-member subscribers are up due to increases in subscription rates. Sales of back issues are down from FY 2005 as we now only sell three years back to decrease storage expenses. Page charges are down. Due to the voluntary nature of the page charge contributions, the levels received tend to fluctuate. Revenue from sales of *Lecture-Notes Monograph Series* was down as no volumes were released in the fiscal year. Revenue from sales of *NSF-CBMS Series* down slightly as no new volumes were released in FY2006. Meeting

income decreased as we did not handle funds for any meetings. Advertising revenues were up due to the *Bulletin* switching from six issues annually to ten. Offprints, royalty and other category is up as royalties from IMS's interest in JSTOR increased. Net earnings of joint publication ventures (*Current Index to Statistics* and the *Journal of Computational and Graphical Statistics*) show a decrease in FY 2006. The publications' management committees have been working to address the issues facing the publications. Investment income is up in FY 2006 as interest rates are once again on the rise.

The contributions listed in FY 2005 and FY 2006 represent donations made to the Tweedie Memorial Fund. The unrealized loss on investments is merely a line item, which shows prepaid interest and is not an actual loss or gain on investments. That amount should be totaled with the Investment Income line item to get a complete understanding of our gain on investments in FY 2006.

### Expenses

The IMS makes a distinction between Program and General Administrative expenses in its audited reports. This is appropriate reporting for a non-profit organization and gives members a better idea of how much is being spent on actual programming (journals, meetings, etc) versus what is spent purely on administration of the Institute. I am happy to report that 92.3% (down from 95.5% last year) of your dues dollars goes directly into the program functions of the IMS. More on expenses can be found in the Discussion of Note G.

### Changes in temporarily restricted assets

The contributions listed in FY 2005 and FY 2006 represent donations made to the Tweedie Memorial Fund. The investment income is that amount allocated to specific funds and not the general fund. Funds released were from the Tweedie Memorial Fund.

[Continues overleaf]

### Discussion of Note G:

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

The management fee shows the expenses paid to FASEB for their dues, subscriptions and web services, expenses are down slightly. Salaries are up in FY 2006 reflecting wage increases and the use of a temporary staff as needed. Mailing and shipping at the press is up from FY 2005, as postage rates increased, total pages and issues of journals increased. Scientific meeting expenses are down from FY 2005 as the IMS did not manage any meetings in FY2006. Business meeting expenses were down since the business meetings in FY2006 required less travel by executive committee members. Rent and utilities are steady. Contributions to other societies is up slightly. Postage and printing are steady. Computer equipment and software was down as no new equipment was needed. Professional fees were up as more legal input was needed on new contracts. Insurance fees are stable. Storage fees down as we moved to hold only three years of back issues. Printing, supplies and telephone are steady. Credit card fees continue to increase as more members opt to use the internet to renew. Membership drives and publicity are up as marketing efforts were stepped up. In addition, this line item funded the free distribution of the *New Researcher's Survival Guide*, a publication that was provided free of charge to any professional wishing to share it with his/her students. Office and other expenses include bank fees and other miscellaneous expenses. This line item is up in FY2006 as a fraudulent check was written on the IMS accounts. The fraud occurred outside the US and was not covered by IMS insurance. A police report was filed and actions have been taken to ensure such fraud is prevented in the future. Electronic developments is a new line item that covers our efforts in the area to develop online services to members and the community.

### Discussion of Note H:

Production expenses for *Annals of Statistics* were up due to increased pages in the fiscal year. *Annals of Applied Probability*, *Annals of Probability* and *Statistical Science* were all down due to decreases in total pages or issues during FY 2006. *LNMS* expense is down due to no new issues in FY2006. The *NSF-CBMS Series* had reprint expenses in FY 2006 only. Electronic operations for all expenses include fees for hosting our journals on Project Euclid and metadata generation, and incur expenses to get all back issues of IMS journals onto Project Euclid. *IMS Bulletin* expenses are up as it moves from 6 issues per year to 10. Editorial expenses for *The Annals of Applied Probability*, *Annals of Probability* and *Statistical Science* are minimal as all three journals have moved into the central editorial office. The *Annals of Statistics* is down slightly and will move into the central editorial office effective January 2007. All edi-

tors are within their budgets for the length of their term. The *IMS Bulletin* editor is up due to moving from six issues to ten annually. Managing and production editorial expenses are up due to inflation and increased services due to increased total pages. The Web editor expenses are up as the web began a redesign in 2006.

### Recommendation

This year we recommended an institutional subscription rate increase of ~10% for 2007. Dues and journal rates for members remain the same for 2006. Members were given a 20% discount off dues if they renewed by December 31. The 2006-2007 Council approved these recommendations at the Annual Meeting in August 2006 in Rio de Janeiro, Brazil.

Finally, I'd like to emphasize that to have more people benefit from the IMS's offers and to continue the wonderful IMS programs (such as gratis electronic access and open access) it is important to encourage your colleagues, students and friends to join the IMS. With your help and input, the IMS can serve its members and the profession better.

Jiayang Sun, Treasurer  
February 2007



**Bregante+Company** LLP  
CERTIFIED PUBLIC ACCOUNTANTS  
Building Service Partnerships Since 1976

### Independent Auditors' Report

The Council  
Institute of Mathematical Statistics

We have audited the accompanying statements of financial position of Institute of Mathematical Statistics as of June 30, 2006 and 2005 and the related statements of activities and cash flows for the years then ended. These financial statements are the responsibility of the Institute of Mathematical Statistics' management. Our responsibility is to express an opinion on these financial statements based on our audits.

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

In our opinion, the financial statements referred to above present fairly, in all material respects, the financial position of Institute of Mathematical Statistics as of June 30, 2006 and 2005, and the changes in its net assets and its cash flows for the years then ended, in conformity with accounting principles generally accepted in the United States of America.

*Bregante+Company LLP*

October 23, 2006



INSTITUTE OF MATHEMATICAL STATISTICS

STATEMENTS OF FINANCIAL POSITION

June 30, 2006 and 2005

	2006	2005
<b>ASSETS</b>		
Cash	\$ 97,562	\$ 77,739
Investments, at fair market value	2,203,600	2,312,400
Accounts receivable	8,045	17,746
Interest receivable	27,059	21,811
Prepaid expenses	42,915	58,827
Investments in joint ventures	125,168	135,178
Restricted cash for endowment	33,661	32,829
Total assets	<u>\$ 2,538,010</u>	<u>\$ 2,656,530</u>
<b>LIABILITIES AND NET ASSETS</b>		
Liabilities:		
Accounts payable and accrued liabilities	\$ 103,860	\$ 208,958
Unearned memberships, subscription and meeting revenue	707,819	622,967
Total liabilities	811,679	831,925
Net assets:		
Unrestricted:		
Undesignated	1,376,630	1,504,927
Board-designated	303,649	274,193
Total unrestricted	1,680,279	1,779,120
Temporarily restricted	14,913	14,346
Permanently restricted	31,139	31,139
Total net assets	<u>1,726,331</u>	<u>1,824,605</u>
Total liabilities and net assets	<u>\$ 2,538,010</u>	<u>\$ 2,656,530</u>

STATEMENTS OF CASH FLOWS

For the Years Ended June 30, 2006 and 2005

	2006	2005
Cash flows from operating activities:		
Changes in net assets	\$ (98,274)	\$ (115,307)
Adjustments to reconcile changes in net assets to net cash used by operating activities:		
Net profit in investments in joint ventures	(26,097)	(42,599)
Unrealized (gain) loss on investments	800	(1,600)
(Increase) decrease in assets:		
Accounts receivable	9,701	(15,536)
Interest receivable	(5,248)	(13,081)
Prepaid expenses	15,912	(11,478)
Restricted cash for endowment	(832)	(304)
Deposits	-	2,175
Increase (decrease) in liabilities:		
Accounts payable and accrued liabilities	(105,098)	151,858
Unearned memberships, subscription and meeting revenue	84,852	30,403
Total adjustments	(26,010)	99,838
Net cash used by operating activities	<u>(124,284)</u>	<u>(15,469)</u>
Cash flows from investing activities:		
Distributions from joint ventures	36,107	20,579
Net change in investments	108,000	1,002
Net cash provided by investing activities	<u>144,107</u>	<u>21,581</u>
Net increase in cash	19,823	6,112
Cash, beginning of year	77,739	71,627
Cash, end of year	<u>\$ 97,562</u>	<u>\$ 77,739</u>

INSTITUTE OF MATHEMATICAL STATISTICS

STATEMENTS OF ACTIVITIES

For the Years Ended June 30, 2006 and 2005

	2006	2005
Changes in unrestricted net assets:		
Revenue and support:		
Membership dues and journal subscriptions	\$ 329,646	\$ 355,253
Non-member subscriptions	771,545	713,767
Sales of back issues	5,314	6,548
Page charges	34,412	39,422
Sales of <u>Lecture Notes - Monograph Series</u>	21,951	24,303
Sales of <u>NSF-CBMS Series</u>	7,039	7,527
Scientific meetings	25,744	65,192
Advertising	36,215	31,543
Offprints, royalties and other	63,288	55,665
Net profit of joint venture publications	26,097	42,599
Unrealized gain (loss) on investments	(800)	1,600
Investment income	80,317	47,817
Total unrestricted revenue and support	1,400,768	1,391,236
Net assets released from restrictions	1,765	-
Total unrestricted revenue, support and others	1,402,533	1,391,236
Expenses:		
Program	1,385,279	1,438,903
General and administrative	116,095	68,044
Total expenses	<u>1,501,374</u>	<u>1,506,947</u>
Decrease in unrestricted net assets	<u>(98,841)</u>	<u>(115,711)</u>
Changes in temporarily restricted net assets:		
Contributions	1,500	100
Investment income	832	304
Net assets released from restrictions	(1,765)	-
Increase in temporarily restricted net assets	567	404
Decrease in net assets	(98,274)	(115,307)
Net assets, beginning of year	1,824,605	1,939,912
Net assets, end of year	<u>\$ 1,726,331</u>	<u>\$ 1,824,605</u>

NOTES TO FINANCIAL STATEMENTS

June 30, 2006 and 2005

**NOTE A – Description of organization**

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

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

The Institute is an international organization of approximately 4,400 statisticians, probabilists, epidemiologists and econometricians from industry, academia and government.

**NOTE B – Summary of significant accounting policies**

**Basis of accounting**

The Institute maintains its accounting records and prepares its financial statements on the accrual basis.

**Financial statement presentation**

The financial statements have been prepared in accordance with accounting principles generally accepted in the United States of America for not-for-profit organizations. The financial activities are classified into three classes of net assets: unrestricted, temporarily restricted and permanently restricted net assets.

Unrestricted net assets: These amounts consist of net assets that are not subject to donor-imposed restrictions. Unrestricted net assets are expendable resources used to support the Institute's core activities. These net assets may be designated for specific purposes by action of the Council to be used for future periods.

INSTITUTE OF MATHEMATICAL STATISTICS

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2006 and 2005

**NOTE B -- Summary of significant accounting policies (continued)**

Temporarily restricted: Those net assets and activities which are donor restricted for: (a) support of specific operating activities; (b) investment for a specified term; (c) use in a specified future period; or (d) acquisition of long-lived assets.

Permanently restricted: Those net assets and activities which are permanently donor restricted for holdings of: (a) assets donated with stipulations that they be preserved and not be sold; or (b) assets donated with stipulations that they be invested to provide a permanent source of income. Permanently restricted net assets consist of cash gifts restricted by donors to establish a fund honoring the memory of Professor Le Cam.

Certain reclassifications have been made to the 2005 financial statements to conform with the 2006 financial statements presentation. Such reclassifications had no effect on net assets as previously reported.

**Revenue and support recognition**

Membership dues and subscription fees are recognized as revenue on a straight-line basis over the term of the applicable membership and subscription period. Membership and subscription periods run from January 1 to December 31. Any time a member or non-member subscribes, he/she is entitled to all issues of the journal(s) published during the subscription period. The unearned portion of the revenue is recorded as a liability under the unearned memberships, subscription and meeting revenue in the Statements of Financial Position.

The Institute recognizes contributions upon the earlier of receipt or when a pledge is executed. Contributions without donor-imposed restrictions are reported as unrestricted support. Contributions with donor-imposed restrictions are reported as either temporarily restricted or permanently restricted for support, depending upon the type of restriction. The Institute does not solicit contributions.

**Income taxes**

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

**Use of estimates**

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

INSTITUTE OF MATHEMATICAL STATISTICS

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2006 and 2005

**NOTE D -- Investments**

The Institute maintains accounts with Merrill Lynch for operating, operating reserve and reserve funds. Investments include mutual funds carried at their fair market value and certificates of deposit at various institutions maturing at various dates. The investments are immediately convertible to cash with maturities ranging from one month to less than two years. Investments at June 30, 2006 and 2005 were as follows:

	2006	2005
Mutual funds (cost \$200,000)	\$ 178,600	\$ 179,400
Certificates of deposit at various institutions	2,025,000	2,133,000
Total	\$ 2,203,600	\$ 2,312,400

**NOTE E -- Investments in joint ventures**

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

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

The Institute's equity was \$77,598 and \$90,763 for Current Index to Statistics (the CIS venture) and \$47,570 and \$44,415 for Journal of Computational and Graphical Statistics (the IFNA venture) at June 30, 2006 and 2005, respectively.

INSTITUTE OF MATHEMATICAL STATISTICS

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2006 and 2005

**NOTE B -- Summary of significant accounting policies (continued)**

**Investments in joint ventures**

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

**Production costs of publications**

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

**Shipping and handling costs**

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

**Functional allocation of expenses**

The costs of providing the program and supporting activities of the Institute are summarized in the Statements of Activities and are shown in detail in Note G. Expenses that can be directly identified with a specific function are allocated directly to that function. Expenses that cannot be directly identified with a specific function are allocated between the program services and the general and administrative based on allocation methods and estimates made by management.

**NOTE C -- Concentration of credit risk**

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

INSTITUTE OF MATHEMATICAL STATISTICS

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2006 and 2005

**NOTE E -- Investments in joint ventures (continued)**

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

	Current Index to Statistics		Journal of Computational and Graphical Statistics	
	2006	2005	2006	2005
Current assets	\$ 222,824	\$ 231,151	\$ 186,694	\$ 169,188
Total assets	\$ 222,824	\$ 231,151	\$ 186,694	\$ 169,188
Current liabilities	\$ 67,628	\$ 49,625	\$ 67,763	\$ 58,146
Undistributed co-sponsors' equity	155,196	181,526	118,931	111,042
Total liabilities and co-sponsors' equity	\$ 222,824	\$ 231,151	\$ 186,694	\$ 169,188
Revenue	\$ 107,870	\$ 127,591	\$ 108,782	\$ 109,392
Net income	\$ 45,884	\$ 70,113	\$ 7,889	\$ 18,858

**NOTE F -- Retirement plan**

The Institute participates in an employer matching 403(b) retirement annuity plan. The Institute matches 200% of the contributions of eligible employees up to 10% of the employee's gross salary. Employees who have completed three years of service are eligible to participate. The Institute contributed \$8,373 and \$8,025 for the years ended June 30, 2006 and 2005, respectively.

INSTITUTE OF MATHEMATICAL STATISTICS

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2006 and 2005

**NOTE G -- Functional expenses**

Program and general and administrative expenses for the year ended June 30, 2006 were as follows:

	Program	General and Administrative	Total
Production expenses (see Note H)	\$ 559,689	\$ -	\$ 559,689
Editorial expenses (see Note H)	256,687	-	256,687
Management fee	137,008	-	137,008
Salaries, payroll taxes and employee benefits	53,689	53,689	107,378
Mailing and shipping at press	156,061	-	156,061
Scientific meetings	83,178	-	83,178
Business meetings	6,406	-	6,406
Rent and utilities	2,310	990	3,300
Contributions to other organizations	8,601	-	8,601
Postage and shipping from office	19,521	8,366	27,887
Computer equipment and software	1,303	559	1,862
Professional fees	-	19,008	19,008
Insurance	15,140	6,489	21,629
Storage	6,209	-	6,209
Printing	8,476	-	8,476
Credit card fees and refunds	15,060	-	15,060
Supplies	608	260	868
Telephone	1,355	581	1,936
Membership drives and publicity	15,940	-	15,940
Office expense and other	2,689	26,153	28,842
Electronic developments	35,349	-	35,349
	<u>\$ 1,385,279</u>	<u>\$ 116,095</u>	<u>\$ 1,501,374</u>

INSTITUTE OF MATHEMATICAL STATISTICS

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2006 and 2005

**NOTE G -- Functional expenses (continued)**

Program and general and administrative expenses for the year ended June 30, 2005 were as follows:

	Program	General and Administrative	Total
Production expenses (see Note H)	\$ 615,775	\$ -	\$ 615,775
Editorial expenses (see Note H)	241,333	-	241,333
Management fee	141,362	-	141,362
Salaries, payroll taxes and employee benefits	72,107	30,903	103,010
Mailing and shipping at press	144,639	-	144,639
Scientific meetings	102,202	-	102,202
Business meetings	30,090	-	30,090
Rent and utilities	2,316	993	3,309
Contributions to other organizations	7,057	-	7,057
Postage and shipping from office	18,890	8,096	26,986
Computer equipment and software	3,588	1,538	5,126
Professional fees	-	18,460	18,460
Insurance	15,105	6,474	21,579
Storage	12,152	-	12,152
Printing	7,917	-	7,917
Credit card fees and refunds	12,935	-	12,935
Supplies	1,695	727	2,422
Telephone	1,383	593	1,976
Membership drives and publicity	7,747	-	7,747
Office expense and other	610	260	870
	<u>\$ 1,438,903</u>	<u>\$ 68,044</u>	<u>\$ 1,506,947</u>

INSTITUTE OF MATHEMATICAL STATISTICS

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2006 and 2005

**NOTE H -- Production and editorial expenses**

Production and editorial expenses incurred were as follows:

	2006	2005
Production expenses:		
<u>The Annals of Statistics</u>	\$ 177,655	\$ 166,307
<u>The Annals of Probability</u>	124,356	144,051
<u>The Annals of Applied Probability</u>	103,567	134,058
<u>Statistical Science</u>	51,323	63,990
<u>NSF - CBMS Series</u>	2,215	4,062
<u>IMS Bulletin</u>	50,208	43,286
<u>Lecture Notes - Monograph Series</u>	-	19,580
<u>Probability Surveys</u>	7,210	4,788
Electronic operations for all publications	43,155	35,653
Total production expenses	<u>\$ 559,689</u>	<u>\$ 615,775</u>
Editorial expenses:		
<u>The Annals of Statistics</u>	\$ 60,000	\$ 65,357
<u>The Annals of Probability</u>	3,588	5,464
<u>The Annals of Applied Probability</u>	2,926	6,000
<u>Statistical Science</u>	-	3,228
<u>IMS Bulletin</u>	66,620	49,801
Managing and production editors	91,502	85,372
WWW editor	25,451	16,111
Central editorial office	6,600	10,000
Total editorial expenses	<u>\$ 256,687</u>	<u>\$ 241,333</u>

INSTITUTE OF MATHEMATICAL STATISTICS

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2006 and 2005

**NOTE I -- Net assets**

	2006	2005
The following are net assets available at June 30:		
Unrestricted:		
Undesignated	\$ 1,376,630	\$ 1,504,927
Board-designated:		
Dorweiller Fund	3,600	3,600
Hotelling Fund	1,600	1,600
Reserve Life Fund	181,011	141,933
New Researchers Meeting Fund	41,746	37,441
Development Fund	25,000	25,000
Laha Fund	50,692	64,619
Total board-designated	303,649	274,193
Temporarily restricted:		
Tweedie Memorial Fund	12,391	12,656
Le Cam Earnings Fund	2,522	1,690
Total temporarily restricted	14,913	14,346
Permanently restricted:		
Le Cam Endowment	31,139	31,139
Total net assets	<u>\$ 1,726,331</u>	<u>\$ 1,824,605</u>

# International Calendar of Statistical Events

IMS meetings are highlighted in **maroon** with the  logo and new or updated entries have the **NEW** symbol. **t** means telephone, **f** fax, **e** email and **w** website. Please submit your meeting details and any corrections to Elyse Gustafson at [erg@imstat.org](mailto:erg@imstat.org)

## March 2007

**NEW** March 10–11: Lahore University of Management Sciences, Pakistan. **Workshop on Data Analysis.** **w** <http://web.lums.edu.pk/~casm>

 March 11–14: Hyatt Regency Atlanta, Georgia. **2007 ENAR/IMS Spring Meeting.** **w** [www.enar.org/meetings.htm](http://www.enar.org/meetings.htm)

**NEW** March 23: London, UK. Karl Pearson sesquicentenary conference, hosted by the Royal Statistical Society. Paul Gentry **e** [p.gentry@rss.org.uk](mailto:p.gentry@rss.org.uk) **w** [www.rss.org.uk/events](http://www.rss.org.uk/events)

March 26–30: Edinburgh, UK. **Workshop on smoothing-based and Gaussian-process based methods for non-parametric regression in environmental problems.** Contact Marian Scott, University of Glasgow, [marian@stats.gla.ac.uk](mailto:marian@stats.gla.ac.uk)

March 27–30: Bielfeld, Germany. **Statistik unter einem Dach / Statistics under one roof.** **w** [www.statistik2007.de/enhome/index.html](http://www.statistik2007.de/enhome/index.html) **e** [dagstat2007@uni-bielefeld.de](mailto:dagstat2007@uni-bielefeld.de)

## April 2007

April 1–5: Honolulu, HI. **Computational Intelligence, Statistics, and Data Mining in Earth Science.** A Special Session at the IEEE Symposium on Computational Intelligence and Data Mining. Amy Braverman **e** [Amy.Braverman@jpl.nasa.gov](mailto:Amy.Braverman@jpl.nasa.gov) **w** <http://ieeessci.org/cidm2007/SSCISDME>

April 13–15: University of Wisconsin–Madison. **First Graduate Student Conference in Probability at the University of Wisconsin–Madison.** **e** [guettes@math.wisc.edu](mailto:guettes@math.wisc.edu) **w** [www.math.wisc.edu/~hkang/student\\_probability\\_conference.html](http://www.math.wisc.edu/~hkang/student_probability_conference.html)

April 21: University of Connecticut, Storrs, CT. **21st New England Statistics Symposium.** Joseph Glaz **e** [joseph.glaz@uconn.edu](mailto:joseph.glaz@uconn.edu)

[uconn.edu](http://uconn.edu) **w** [www.stat.uconn.edu](http://www.stat.uconn.edu)

April 22–25: Cornell University, NY. **Stochastic Partial Differential Equations.** **w** [www.math.cornell.edu/~durrett/](http://www.math.cornell.edu/~durrett/)

## May 2007

May 16–19: Rice University. **The Third Erich L. Lehmann Symposium.** Organizer and Chair Javier Rojo **e** [jrojo@stat.rice.edu](mailto:jrojo@stat.rice.edu) **w** [http://www.stat.rice.edu/~jrojo/3rd-Lehmann\(forthcoming\)](http://www.stat.rice.edu/~jrojo/3rd-Lehmann(forthcoming))

 May 21–23: Iowa State University, Ames, Iowa. **2007 Spring Research Conference on Statistics in Industry and Technology.** Co-sponsored by IMS and ASA Section on Physical and Engineering Science. Program Chair: Steve Vardeman **w** <http://www.stat.iastate.edu/SRC07/>

**NEW** May 21–22: Lahore, Pakistan. **3rd National Conference on Statistical Sciences and its Application to Engineering, Health, Industrial, Computer and Telecom Technology.** Contact Dr Munir Ahmad **t** +92-42-5875853 **f** +92-42-5752547 **e** [drmunir@brain.net.pk](mailto:drmunir@brain.net.pk) or contact ISOSS Conference Secretariat, Prof. Akhlaq Ahmad **t** +92-42-5314437-5314438 **f** +92-42-5752547 **e** [secretary@isoss.com.pk](mailto:secretary@isoss.com.pk)

**NEW** May 22–26: University of Southern California, Los Angeles. **Conference on Inverse Problems in Stochastic Differential Equations.** Limited student/young researcher support available: Sergey Lototsky **e** [lototsky@usc.edu](mailto:lototsky@usc.edu) **w** <http://www-rcf.usc.edu/~lototsky/USC07/index.html>

May 23–26: Philadelphia, PA. **Interface 2007 Conference on Systems Biology.** Contact Alan J. Izenman, Department of Statistics, Speakman Hall, 1810 North 13th Street, Philadelphia, PA 19122-6083 **t** (215) 204-8166 **e** [alan@temple.edu](mailto:alan@temple.edu)

May 29–June 1: Chania, Crete. **XII International Conference on Applied Stochastic Models and Data Analysis.** **w** <http://www.asmda.com/id7.html>

**NEW** May 30–June 1: University of Waterloo, ON, Canada. **Statistical Science: Present Position and Future Prospects.** University of Waterloo Anniversary Conference. **w** <http://www.stats.uwaterloo.ca/annivconf/info.shtml>

## June 2007

**NEW** June 1–3: Windsor, ON, Canada. **16th International Workshop on Matrices and Statistics.** **e** [iwms@uwindsor.ca](mailto:iwms@uwindsor.ca) **w** <http://www.uwindsor.ca/iwms>

June 2–5: Cornell University, NY. **Workshop on Random Matrices.** **w** [www.math.cornell.edu/~durrett/](http://www.math.cornell.edu/~durrett/)

June 9–12: Rome, Italy. **6th International Workshop on Objective Bayesian Analysis.** Short course on June 8. **e** [brunero.liseo@uniroma1.it](mailto:brunero.liseo@uniroma1.it) **w** <http://3w.eco.uniroma1.it/OBO7>

June 10–13: St John's, Newfoundland. **35th Annual Meeting of the Statistical Society of Canada.** Local Arrangements Chair: Brajendra Sutradhar **e** [bsutradh@math.mun.ca](mailto:bsutradh@math.mun.ca) **t** (709) 737-8731 **f** (709) 737-8731

June 10–15: Ascona, Switzerland. **Statistics for Biomolecular Data Integration and Modeling.** Christina Kunzli **e** [kuenzli@stat.math.ethz.ch](mailto:kuenzli@stat.math.ethz.ch) **w** [www.stat.math.ethz.ch/talks/Ascona\\_07/](http://www.stat.math.ethz.ch/talks/Ascona_07/)


June 12–14: The University of Jordan, Amman, Jordan. **Ordered Statistical Data & Inequalities: Theory & Applications.** **w** [www.ju.edu.jo/osdi](http://www.ju.edu.jo/osdi) Contact Prof. Mohammad Z. Raqab, University of Jordan, **t** +962-06-5355000 ext 3135 **f** +962-6-5355570 **e** [mraqab@ju.edu.jo](mailto:mraqab@ju.edu.jo)




osdi@ju.edu.jo or Prof. HN Nagaraja, Ohio State University, **t** +614-292-6072 **f** +614-292-2096 **e** hnn@stat.ohio-state.edu

**June 14–16:** València, Spain. **Fifth Workshop on Bayesian Inference in Stochastic Processes** **w** <http://www.uv.es/bisp5/>

**June 17–23:** Kyiv, Ukraine. **Skorokhod Space: 50 Years On.** **e** skor\_space@imath.kiev.ua **w** [http://www.imath.kiev.ua/~skor\\_space/index.html](http://www.imath.kiev.ua/~skor_space/index.html)


 **June 17–30:** Cornell University, Ithaca, NY. **3rd Cornell Probability Summer School.** **w** [www.math.cornell.edu/~durrett/](http://www.math.cornell.edu/~durrett/)

 **June 18–22:** Bressanone-Brixen, Italy. **Computational and Statistical Aspects of Microarray Analysis.** **w** <http://www.economia.unimi.it/marray>

**June 25–27:** Academia Sinica, Taiwan. **2007 Taipei International Statistical Symposium and ICSA International Conference.** Program Chair: Chi-Lun Cheng **e** 2007symp@stat.sinica.edu.tw **w** <http://www.stat.sinica.edu.tw/2007symp>

**June 25–29:** Fleurance, France. **International Workshop on New Directions In Monte Carlo Methods.** **w** <http://www.adapmco7.enst.fr>

## July 2007

 **July 1–21:** Park City, Utah. **IAS/Park City program on Statistical Mechanics.** **w** <http://www.admin.ias.edu/ma/>


**July 2–6:** Barcelona, Spain. **IWSM 2007: International Workshop on Statistical Modelling.** Also short course on July 1: **Models for repeated discrete data.** **w** <http://mat.uab.es/~iws2007/>

**July 4–6:** Leeds, UK. **LASR 2007 - Systems Biology & Statistical Bioinformatics.** Contact: Stuart Barber **e** workshop@maths.leeds.ac.uk **w** <http://www.maths.leeds.ac.uk/lasr2007>

**July 9–11:** Vienna, Austria. **MCP 2007 Vienna: 5th international conference on multiple comparison procedures.** **w** [www.mcp-conference.org](http://www.mcp-conference.org)

**July 9–11:** Eindhoven, The Netherlands. **2007 Applied Probability INFORMS Conference.** Hosted by EURANDOM and Eindhoven University of Technology. Local organiser Onno Boxma boxma@eurandom.tue.nl **w** <http://appliedprob.society.informs.org/INFORMS2007/Index.html>

**July 9–27:** Institute for Pure and Applied Mathematics (IPAM), Los Angeles, CA. **Graduate Summer School: Probabilistic Models of Cognition: The Mathematics of Mind.** **w** <http://www.ipam.ucla.edu/programs/gss2007/>


 **July 22–25:** Auburn University, AL. **First International Workshop in Sequential Methodologies 2007.** Co-Chairs Nitis Mukhopadhyay **e** nitis.mukhopadhyay@uconn.edu and Mark Carpenter **e** carpedm@auburn.edu **w** <http://www.stat.auburn.edu/iwsm2007/>

**July 23–27:** Bern, Switzerland. **Fifth Conference on Extreme Value Analysis.** **w** [www.imsv.unibe.ch/eva2007](http://www.imsv.unibe.ch/eva2007)

 **July 24–28:** University of Utah, Salt Lake City, UT. **Tenth IMS Meeting of New Researchers in Statistics and Probability.** Co-chairs: Mayetri Gupta and Xiaoming Sheng **e** nrc@bios.unc.edu **w** <http://www.bios.unc.edu/~gupta/NRC>

 **July 29 – August 2:** Salt Lake City, Utah. **IMS Annual Meeting at JSM2007** **IMS Program Co-chairs: Tony Cai and Mark Low.** **w** [www.amstat.org/meetings/jsm/2007](http://www.amstat.org/meetings/jsm/2007)

## August 2007

 **August 5–11:** Urbana, Illinois. **32nd Conference on Stochastic Processes and their Applications.** **w** <http://www.math.uiuc.edu/SPA07/>

**August 6–8:** UCLA, Los Angeles. **2007 SOCR/CAUSEweb Statistics Education Workshop.** **w** [http://wiki.stat.ucla.edu/socr/index.php/SOCR\\_Events\\_Aug2007](http://wiki.stat.ucla.edu/socr/index.php/SOCR_Events_Aug2007)

**August 9–12:** Sandbjerg, Denmark. **Satellite Summer School on Lévy Processes: Theory and Applications.** **w** <http://www.math.ku.dk/conf/levy2007/levy.html>

**August 13–17:** Copenhagen, Denmark. **Fifth International Conference on Lévy Processes: Theory and Applications.** **w** <http://www.math.ku.dk/conf/levy2007/levy.html>

**August 16–20:** Mikulov, Czech Republic. **ISI satellite mtg: Computational Environmetrics: Protection of Renewable Environment and Human and Ecosystem Health (TIESo7)**

**August 18–20:** The Azores Archipelago, Portugal. **ISI satellite mtg: ISBIS-2007: International Symposium on Business and Industrial Statistics.** Contact Francisco Samaniego, Program Chair **e** fjsamaniego@ucdavis.edu or Bovas Abraham, ISBIS President **e** babraham@uwaterloo.ca **w** <http://www.isbis2007.uac.pt>

**August 19–20** (Provisional date): **DMCT, Universidade do Minho, Guimaraes, Portugal. ISI satellite mtg: Assessing Student Learning in Statistics**

**August 20–21:** ISEG, Lisbon, Portugal. **ISI satellite mtg: Advances in Semiparametric Methods and Applications.** **w** <http://pascal.iseg.utl.pt/~cemapre/asma2007/>

**August 22–29:** Lisbon, Portugal. **56th Session of the ISI.** Registration and abstract submission are now open. **w** <http://www.isi2007.com.pt/>

**August 30–31:** Faculty of Medicine of Lisbon, Lisbon. **ISI satellite mtg: International Conference on Statistical Methods for Risk Analysis Conference (ICSMRA)**

# International Calendar *continued*

## August 2007 continued

**August 30 – September 1:** Aveiro, Portugal. *ISI satellite mtg:* Statistics for Data Mining, Learning and Knowledge Extraction **w** <http://www.mat.ua.pt/iasco7/>

**August 30 – September 1:** FEUP (Faculty of Engineering of the University of Porto). *ISI satellite mtg:* Probability and Statistics in Science and Technology. **w** <http://paginas.fe.up.pt/~bsconfo7/>

**August 31 – September 2:** S3RI, University of Southampton, UK. *ISI satellite mtg:* Innovative methodologies for censuses in the new millennium. **e** [censusmeet@s3ri.soton.ac.uk](mailto:censusmeet@s3ri.soton.ac.uk) **w** <http://www.s3ri.soton.ac.uk/isi2007/>

## September 2007

**September 3–5:** University of Pisa, Faculty of Economics, Italy. *ISI satellite mtg:* Conference on Small Area Estimation

**NEW** **September 11–15:** Belarusian State University, Minsk, Republic of Belarus. **8th International Conference on Computer Data Analysis and Modelling:** Complex Stochastic Data and Systems. Contact Prof Dr Yuriy Kharin **e** [kharin@bsu.by](mailto:kharin@bsu.by) **w** <http://www.cdam.bsu.by>

## October 2007

**October 19–20:** Carnegie Mellon University, Pittsburgh, PA. **9th Workshop on Case Studies of Bayesian Statistics.** Jay Kadane **e** [kadane@stat.cmu.edu](mailto:kadane@stat.cmu.edu) **w** <http://workshop.stat.cmu.edu/bayes9>

## December 2007

**December 28–30:** Shin-Juang, Taipei County, Taiwan. **International Conference on Multiple Decisions and Related Topics in Honor of DY Huang.** Contacts: Prof. Ming-Chung Yang **e** [yang@stat.ncu.edu.tw](mailto:yang@stat.ncu.edu.tw); Prof. Sheng-Tsaing Tseng **e** [sttseng@stat.nthu.edu.tw](mailto:sttseng@stat.nthu.edu.tw); Prof. Fu-Chuen Chang **e** [changfc@math.nsysu.edu.tw](mailto:changfc@math.nsysu.edu.tw)

**January 9–11:** Bormio, Italy. **MCMSki II: Markov Chain Monte Carlo in Theory and Practice.** 3rd joint international meeting of the IMS and ISBA. Program Chairs: Bradley P. Carlin and Antonietta Mira. **w** <http://musing.unipv.it/IMS-ISBA-08/>

## January 2008

**March 16–19:** Hyatt Regency Crystal City, Arlington, VA. **2008 ENAR/IMS Spring Meeting.** **w** [www.enar.org/meetings.htm](http://www.enar.org/meetings.htm)

## March 2008

**May 25–29:** Ottawa, Canada. **2008 Joint Meeting of SSC and the Société Française de Statistique.** Local Arrangements: Pierre Lavallée, Statistics Canada **e** [pierre.lavallee@statcan.ca](mailto:pierre.lavallee@statcan.ca). Program: Bruno Remillard (HEC Montréal) **e** [bruno.remillard@hec.ca](mailto:bruno.remillard@hec.ca) **w** [http://www.ssc.ca/2008/index\\_e.html](http://www.ssc.ca/2008/index_e.html)

## May 2008

**July 14–18:** Sandbjerg, Denmark. **Efficient Monte Carlo: From Variance Reduction to Combinatorial Optimization.** Conference on the occasion of Reuven Y. Rubinstein's 70 birthday. Contact Oddbjørg Wethelund **t** +45 8942 3515 **w** <http://www.thiele.au.dk/Rubinstein/>

## July 2008

**July 13–18:** University College, Dublin, Ireland. **IBC2008: XXIVth International Biometric Conference.** **w** <http://www.conferencepartners.ie/ibcdublin2008/>

**July 14–19:** Singapore. **IMS Annual Meeting/7th World Congress in Probability and Statistics.** Local chair: Louis Chen. **w** <http://www.ims.nus.edu.sg/Programs/wc2008/index.htm> **e** [wc2008@ims.nus.edu.sg](mailto:wc2008@ims.nus.edu.sg)

**July 29 – August 2:** Denver, CO. **Eleventh IMS Meeting of New Researchers in Statistics and Probability.** Local chair: Ryan Elmore.

**August 3–8:** Denver, Colorado. **JSM2008.**

**August 2–6:** Washington, DC. **IMS Annual Meeting at JSM2009**

## August 2008

**August 15–18:** Grand Hyatt, San Antonio, Texas. **2009 ENAR/IMS Spring Meeting.** **w** [www.enar.org/meetings.htm](http://www.enar.org/meetings.htm)

## March 2009

**July 27–31:** Berlin, Germany. **33rd Conference on Stochastic Processes and their Applications.** Organising committee chair: Peter Imkeller.

## July 2009

**August 2–6:** Washington, DC. **IMS Annual Meeting at JSM2009**

**August 1–5:** Vancouver, British Columbia, Canada. **JSM2010.**

## August 2010

**July 31 – August 4:** Miami Beach, Florida. **IMS Annual Meeting at JSM2011.**

## July 2011

**July 29 – August 2:** San Diego, California. **JSM2012.**

## July 2012

**August 3–7:** Boston, MA. **JSM2014.**

## August 2014

## Membership and Subscription Information

**Journals:** The scientific journals of the Institute of Mathematical Statistics are *The Annals of Statistics*, *The Annals of Probability*, *The Annals of Applied Statistics*, *The Annals of Applied Probability*, and *Statistical Science*. 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 five 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* (\$20), *The Annals of Statistics* (\$40), *The Annals of Probability* (\$40), and *The Annals of Applied Probability* (\$30). *The Annals of Applied Statistics* is free to subscribers of *The Annals of Statistics*. Of the total dues paid, \$28 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 \$680 per year and to corporations at \$850 per year. Organizational memberships are available to departments, corporations, government agencies and other similar research institutions at \$150 per year. Organizational members may subscribe to the journals at an additional cost.

**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 2007 are available to *The Annals of Probability* (\$110), *The Annals of Applied Probability* (\$105), *The Annals of Statistics* (\$115), *The Annals of Applied Statistics* (free to subscribers of *The Annals of Statistics*), *Statistical Science* (\$100), and *IMS Bulletin* (\$60). General subscriptions are for libraries, institutions, and any multiple-readership use. General subscriptions for 2007 are available to *The Annals of Probability* (\$270), *The Annals of Applied Probability* (\$186), *The Annals of Statistics* (\$270), *The Annals of Applied Statistics* (free to subscribers of *The Annals of Statistics*), *Statistical Science* (\$150), and *IMS Bulletin* (\$75). 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.

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### General information

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1: January/February	<b>December 1</b>	December 15	January 1
2: March	<b>February 1</b>	February 15	March 1
3: April	<b>March 1</b>	March 15	April 1
4: May	<b>April 1</b>	April 15	May 1
5: June	<b>May 1</b>	May 15	June 1
6: July	<b>June 1</b>	June 15	July 1
7: August/September	<b>July 1</b>	July 15	August 1
8: October	<b>September 1</b>	September 15	October 1
9: November	<b>October 1</b>	October 15	November 1
10: December	<b>November 1</b>	November 15	December 1

in the  
**next**  
issue

**April 2007**

IMS news and information, news of members, announcements and information about meetings, and new job opportunities.

We'd love to hear from you! Send in your articles, feedback, letters...

**DEADLINE**  
for  
**submissions**  
**March 1,**  
**2007**

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We're interested in your opinions about these Kakuro puzzles, and anything else in the *IMS Bulletin*—Please let us know what you think.

Thanks to Peter Huber for the feedback!



## Kakuro corner

**How to play:** Place single digits (1 to 9 inclusive) in the white boxes in the grid. The row or column of digits which make up a sequence must add up to the black box to the left or at the top. Each digit in a sequence must be different. In the example below, the first row sequence is to make 8:



No repeated digits in a sequence.



This row sequence doesn't add up to 8.



...this one does! (So does 1, 2, 5 and 3, 1, 4 and so on)

Solution 11 from last issue

6	5	7	9
5	2	1	2
9	7	9	6
8	9	7	5
1	2	1	4
2	4	6	1
6	8	9	7
1	3	5	1
5	8	3	1

Puzzle 12

	16	33	8	45		16	11
15					16		
30					8		
13			11		28		
17			29				
41						34	15
	23	35					
27		7			8		
9			26		12		
11			10				

Puzzle by [www.yoogi.com](http://www.yoogi.com)