

April 2007

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IMS launches two new journals

Statistics Surveys

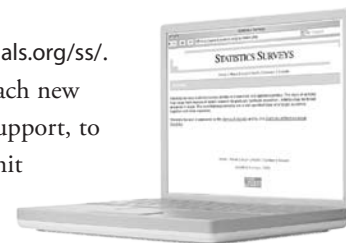
Statistics Surveys is a new open access, electronic journal, sponsored by IMS and the Bernoulli Society. *Statistics Surveys* publishes survey articles in theoretical, applied, and computational statistics. The style of articles may range from reviews of recent research to graduate textbook exposition. Articles may be broad or narrow in scope. The essential requirements are a well-specified topic and target audience, together with clear exposition.

We are pleased to announce the appointment of **Jon Wellner**, University of Washington, as IMS Executive Editor, and **Wendy L. Martinez**, US Office of Naval Research, as Coordinating Editor.

Sponsorship from other societies is welcomed. Each sponsoring society appoints its own Executive Editor, who in turn has authority to appoint any number of Associate Editors on behalf of their sponsoring society (Associate Editors are sponsored by only one society). An initial set of twenty IMS-sponsored Associate Editors have been appointed; for a listing see <http://www.i-journals.org/ss/editors.php>. To discuss the potential involvement of a new sponsoring society, please contact Wendy Martinez at martinwe@onr.navy.mil.

The journal can be accessed at <http://www.i-journals.org/ss/>.

You can sign up to receive an email notification of each new issue's Table of Contents—this also indicates your support, to editors and sponsors, for the journal's work. To submit your paper, please see the instructions at <http://www.i-journals.org/ss/submissions.php>



Electronic Journal of Statistics

The IMS is launching a new journal called the *Electronic Journal of Statistics (EJS)* to publish research articles and short notes on theoretical, computational and applied statistics. The journal is open-access. Articles are refereed and are held to the same standard as articles in other IMS journals. Articles become publicly available shortly after they are accepted.

Open-access electronic publishing is becoming an increasingly important part of academic life. *EJS* joins a growing portfolio of open access journals sponsored jointly by the IMS and the Bernoulli Society. These journals include the research journals *Electronic Journal of Probability* and *Electronic Communications in Probability*, and the survey journals *Probability Surveys* and *Statistics Surveys* (see above).

Please see <http://www.imstat.org/ejs/> for more details. Most importantly, we invite you to submit your best work to *EJS*.

Jim Pitman, IMS President, and Larry Wasserman, EJS Editor



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IMS Members' News

Michael Woodroffe to receive Distinguished Graduate Mentoring Award from the University of Michigan

Professor Michael Woodroffe, L. J. Savage Collegiate Professor of Statistics and Mathematics, will receive a Rackham Distinguished Graduate Mentoring Award from the University of Michigan in April 2007. The award recognizes Michael's exemplary record in student supervision and mentoring during his distinguished career.

Michael Woodroffe joined the Department of Mathematics at the University of Michigan as an assistant professor in 1968. He moved to the Department of Statistics when it was founded in 1969. He has a joint appointment in Mathematics.

During his 38 years at Michigan, Michael has graduated 40 PhD students (nine of them women) and is currently working with three others. The group of PhD's includes a mix of domestic and international students. Twenty-four of them are currently in tenured and tenure-track positions, in North American and international institutions. In addition to graduate students, Michael has also mentored many junior faculty members over the years.

Michael Woodroffe is well known in the profession for his pioneering contributions to statistical theory and probability. His work in sequential analysis and nonlinear renewal theory has helped to set the research agenda for generations of statisticians. He has also served the statistical community in many ways, most notably as Editor of the *Annals of Statistics* during 1992–94.

Michael has been a pillar of the Statistics Department at Michigan for a long time. He served as Chair of the Department at a very early stage in his career (1977–83) and has been a major presence in the department for almost 40 years. There was a conference in 2005 in Ann Arbor to celebrate his 65th birthday. Michael will officially retire in the summer of 2008.

Centre for Mathematical Sciences, India, receives research grant

IMS Fellow Arak M. Mathai is Emeritus Professor of Mathematics and Statistics from McGill University, Canada, and Director of the Centre for Mathematical Sciences in Kerala, India. He has been awarded a research grant of approximately half a million dollars by the Government of India, to fund faculty recruitment and research activities at the Centre for Mathematical Sciences. Contact the Centre at Centre for Mathematical Sciences, Pala Campus, Arunapuram PO, Pala-686574, Kerala, India, or email cmspala@gmail.com or mathai@math.mcgill.ca

For more information on vacancies, visiting positions, and the Summer School [Fifth SERC School on Special Functions, Function of Matrix Argument and Applications, 23 April to 25 May, 2007], please see www.cmskerala.org/activities.htm

Do you have
some news
you'd like to
share with
other IMS
members?

An award, a
promotion,
a cause for
celebration?

Please send
it in: don't
be shy!

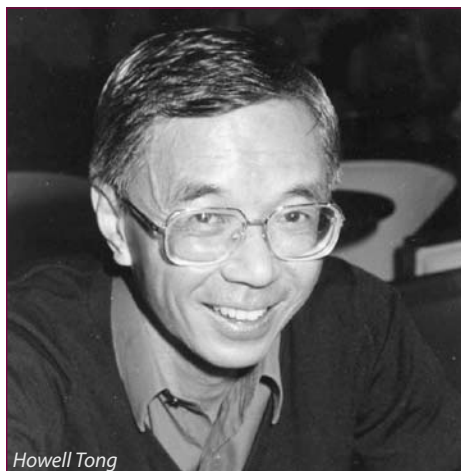


RSS Guy Medal in Silver

Kung-Sik Chan writes: The Royal Statistical Society (UK) has announced the award of the Guy Medal in Silver 2007 to Professor **Howell Tong**, for his many important contributions to time series analysis over a distinguished career, and in particular for his fundamental and highly influential paper *Threshold autoregression, limit cycles and cyclical data*, read to the Society in 1980, which paved the way for a major body of work in nonlinear time series modelling.

Named after the distinguished statistician William Guy FRS, the Guy medals are intended to encourage the cultivation of statistics in their scientific aspects. Of these, the Guy Medal in Silver is awarded annually in respect of a paper of special merit communicated to the RSS, with general contributions to statistics taken into account. Previous recipients of the medal, which was inaugurated in 1893, include Maurice Bartlett, George Box, David Cox, Henry Daniels, David Kendall, Peter McCullagh, C. R. Rao, Bernard Silverman, Adrian Smith, Peter Whittle, and others.

Around the late 1970s, Professor Tong introduced the Threshold Autoregressive model, a piecewise linear model in which the data generating mechanism may switch between several distinct autoregressive schemes depending on the current value of some threshold variable. It has become a standard approach in nonlinear time series analysis. The threshold idea underlying the Threshold Autoregressive model is akin to the “divide and rule” strategy that embodies the fundamental notion of transition between different attractors (domains) in a nonlinear dynamical system -- the basis of many important scientific



Howell Tong

notions including phase transition and regime shift (e.g. in climate). Through his ground-breaking efforts, an even stronger link has been forged between deterministic nonlinear dynamical systems (including chaos) and nonlinear time series analysis. To date, the Threshold Autoregressive models and especially the threshold idea have been found widely useful in solving many practical problems in diverse fields, such as actuarial science, ecology, econometrics, economics, epidemiology, finance, hydrology, and others.

Professor Tong holds a Chair of Statistics at the London School of Economics. In 1970, he was appointed to a lectureship at the then University of Manchester Institute of Science and Technology shortly after he started his PhD programme. He received his PhD in 1972 under the supervision of Maurice Priestley. He stayed at UMIST till 1982, when he took up the Founding Chair of Statistics at the Chinese University of Hong Kong. In 1986, he returned to the UK, as the first Chinese person to hold a Chair of Statistics in British history, by accepting the Chair at the University of Kent at Canterbury. He stayed there until 1997, when he went to the University of Hong Kong, first as Distinguished Visiting Professor, and then as a Chair, Professor of Statistics. He was appointed to his Chair at LSE in 1999. He is a Foreign Member of the Norwegian Academy of Science and Letters, a member of the ISI, a Fellow of IMS and an Honorary Fellow of the Institute of Actuaries (UK). He won a Chinese National Natural Science Prize (Class II) in 2000.

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Update: Board on Mathematical Sciences & Applications

Scott Weidman, US National Research Council, reports:

Board on Mathematical Sciences and Their Applications

In the March/April 2002 issue of the *IMS Bulletin*, Peter Bickel explained how the Board on Mathematical Sciences and Their Applications (BMSA) of the US National Academies was evolving to play an exciting role in elucidating the frontiers between mathematical sciences and other sciences and in bringing mathematical and statistical expertise to bear on important national policy issues. (“The Board on Mathematical Sciences Evolves,” pp 3–4). That promise has been realized in a number of ways of interest to IMS members.

The BMSA is a standing committee of the National Research Council (NRC), a non-governmental, non-profit entity that conducts studies on behalf of the National Academy of Sciences (NAS) and the National Academy of Engineering (NAE). The NAS, NAE, and NRC, along with a sister organization, the Institute of Medicine, are collectively known as The National Academies. National Academies studies, some 200 per year, address issues such as the proper use of computational models in setting environmental regulations, the validity of biometric security technologies, priorities for supercomputing investments, and many other topics with mathematical relevance. The common theme in such studies is that of distilling lessons from the scientific, engineering, and medical communities to guide federal policies and decisions. The National Academies are considered the premier source of objective technical advice in the United States, both because of the quality of people recruited for these studies and because of the processes in place to ensure that those studies are conducted independent of bias or conflicts.

The BMSA serves to increase the involvement of mathematical scientists in studies such as these, which improves policy making while increasing the visibility of mathematical scientists. At the same time, the Board facilitates interactions between leaders in the mathematical sciences and leaders in other disciplines in order to improve the synergy across fields.

The BMSA consists of 21 members who serve *pro bono*. The Board takes a very broad interpretation of the mathematical sciences and includes members from core and applied mathematics, operations research, statistics, computer science, computational science, economics, systems engineering, financial engineering, genomics, risk analysis, ecology, and decision analysis. The Board is not an advocacy or lobbying organization. Rather, it aims to understand many uses of the mathematical sciences—explicit or, more often, hidden—throughout the federal government and then

undertake studies or workshops to provide two-way communication between the mathematical research community and those important application areas.

The Board’s current program addresses four general areas at the interface of mathematical sciences research and public policy:

1. *Advice for the responsible and effective use of computational models.*
2. *Creation of knowledge from large amounts of data.*
3. *Advancing the mathematical and statistical underpinnings of risk analysis.*
4. *New directions for the mathematical sciences.*

An example of the Board’s recent work is a 2005 report, *Mathematics and 21st Century Biology*, which captures the results of a one-year study by an expert, cross-disciplinary committee, to identify ways to best position mathematical sciences research to be of most value to biology. The committee was chaired by a leading biologist, Maynard Olson of the University of Washington, to ensure that the study and its report would have maximal credibility and not be biased toward the goals of mathematical researchers, and it included IMS members Peter Bickel, Michael Waterman, and Wing Wong. The committee examined the ways that mathematical sciences research can best contribute to advancing our understanding of genomes, molecules, cells, organs, populations, and communities. The committee found a great deal of overlap in the mathematical challenges for addressing biology challenges across these scales, and it made recommendations about how funding agencies can best encourage fruitful research on the interface of biology and the mathematical sciences.

More recently, the Board released *Defense Modeling, Simulation, and Analysis: Meeting the Challenge*, the result of an 18-month study by a committee chaired by IMS member Sallie Keller-McNulty. This study addressed the entire range of modeling, simulation, and analysis (MS&A), which is a crucial tool for military affairs. MS&A is one of the announced pillars of a strategy for transforming the US military, but the MS&A enterprise has not kept pace with the new demands arising from rapid changes in DOD (US Department of Defense) processes and missions or with the rapid changes in the technology available to meet those demands. To help address those concerns, DOD asked the NRC to identify shortcomings in current practice of MS&A and suggest where and how they should be resolved. This report provides an assessment of how MS&A must respond to the changing missions of DOD, identifies high-level opportunities for MS&A research to address the expanded mission, recommends approaches for improving the interface between MS&A practitioners and decision makers, and discusses training and continuing education of MS&A practitioners.

The most recent BMSA report is the *Interim Report on Methodological Improvements to the Department of Homeland Security's Biological Agent Risk Analysis*. This report provides near-term advice on DHS's modeling of risks, decision processes, probabilities, and other factors that combine to assess the risks of various types of bioterrorist attacks. The study committee, which includes IMS member Nozer Singpurwalla, will continue to meet in order to develop longer-term advice on the same topic.

In addition to reports, the BMSA and its standing Committee on Applied and Theoretical Statistics (CATS) organize workshops to bring together communities performing research that is synergistic, both to strengthen those communities and to inform federal funding agencies about some of the most promising directions to support. Recent examples of these include the following:

- * *New Directions for Understanding Systemic Risk* (joint with the Federal Reserve Bank of New York), May 18–19, 2006
- * *Workshop on Statistics on Networks*, September 26–27, 2005
- * *Workshop on Visualization of Uncertain Information*, March 3–4, 2005
- * *Enterprise Risk Management*, January 14–15, 2004.

Board on Mathematical Sciences and Their Applications

- * *Statistical Methods for the Analysis of Massive Streams of Data*, December 13–14, 2002.
- * *Mathematical Sciences' Role in Homeland Security*, April 26–27, 2002.

Summaries of the first two of these are in preparation, and a proceedings of the Massive Data Streams workshop is available on CD. (All BMSA and CATS reports may be perused and purchased through www.nap.edu)

Most recently, CATS is just beginning a major Congressionally-mandated study with another part of the Academies, aimed at improving the state of forensic sciences. The study committee will be co-chaired by IMS member Constantine Gatsonis and will include IMS member Karen Kafadar. CATS is also anticipating receipt of funding for a major study on technical and policy challenges facing large-scale data integration, which will provide an excellent opportunity to characterize the range of statistical issues emerging from the explosion of data.

More information about the work of the BMSA and CATS may be found at www.nas.edu/bms

C.R.Rao Advanced Institute for Mathematics, Statistics and Computer Science: laying the foundations

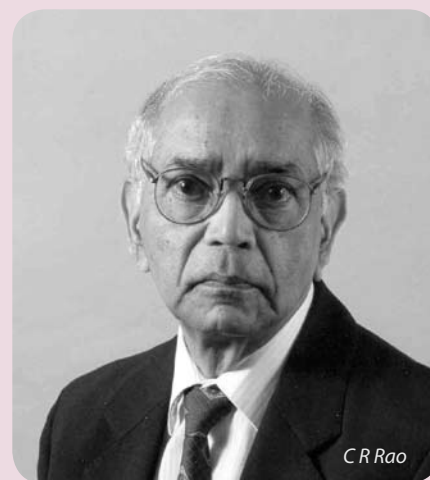
The foundation stone for the C.R. Rao Advanced Institute for Mathematics, Statistics and Computer Science was laid by Dr C. Rangarajan, Economics Advisor to the Prime Minister of India, on February 20, 2007 in the campus of the University of Hyderabad.

The Institute was established on a suggestion made by C.R. Rao, Eberly Professor Emeritus of Statistics at Penn State, for promoting basic research in mathematical sciences leading to technological innovations and acceleration of economic prosperity.

The mission of the institute is to disseminate advances made in mathematical sciences by conducting workshops, international and national conferences and short courses on newly emerging areas of science and technology, guiding PhD students and providing consultancy services to research workers in other disciplines, and to government and industrial organizations. The institute will endeavor to work in cutting edge areas of mathematics, statistics and computer science and provide a forum for national and international experts in different areas to meet and discuss problems of mutual interest.

On the occasion of the foundation stone laying ceremony, messages of goodwill and congratulations were received from the Presidents of India and the USA, the Prime Minister of India and the President of the International Indian Statistical Association.

The Governing Council of the Institute is seeking qualified persons to work in the



C.R. Rao

Institute on a permanent basis or for short terms during sabbaticals. Those interested are requested to contact the Director of the Institute, Professor S.B. Rao by e mail: raosb@isical.ac.in.

LECTURE NOTES – MONOGRAPH SERIES



LNMS Volume 50:

Recent Developments in Nonparametric Inference and Probability: Festschrift for Michael Woodroffe

Jiayang Sun, Anirban DasGupta, Vince Melfi, Connie Page, Editors

Probability, Bayesian Inference and Stochastic Process

Group invariant inferred distributions via noncommutative probability: *B. Heller and M. Wang*

Invariance principles for fractionally integrated nonlinear processes: *Wei Biao Wu and Xiaofeng Shao*

Random walk on a polygon: *Jyotirmoy Sarkar*

Contemporary Sequential Analysis

Bias correction and confidence intervals following sequential tests: *Tze Leung Lai, Zheng Su and Chin Shan Chuang*

Multivariate sequential analysis with linear boundaries: *Robert Keener*

Corrected confidence intervals for secondary parameters following sequential tests: *R. C. Weng and D. S. Coad*

Efficient three-stage t-tests: *Jay Bartroff*

Biased Sampling, Measurement Error Models and Restricted Inference

On the behavior of Bayesian credible intervals for some restricted parameter space problems: *Éric Marchand and William E. Strawderman*

Sieve estimates for biased survival data: *Jiayang Sun and Bin Wang*

Existence of the signal in the signal plus background model: *Tonglin Zhang*

A test for equality of multinomial distributions vs increasing convex order: *Arthur Cohen, John Kolassa and Harold Sackrowitz*

Nonlinear Renewal Theory

Nonlinear renewal theorems for random walks with perturbations of intermediate order: *Keiji Nagai and Cun-Hui Zhang*

A non-linear Renewal Theorem with stationary and slowly changing perturbations: *Dong-Yun Kim and Michael Woodroffe*

Multiple Testing, FDR, Statistics in Imaging and Data Mining

On the false discovery rates of a frequentist: Asymptotic expansions: *Anirban DasGupta and Tonglin Zhang*

Spatial-temporal data mining procedure: LASR: *Xiaofeng Wang, Jiayang Sun and Kath Bogie*

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Profile: Bruno de Finetti

Giuseppe Anichini's longer article, "Bruno de Finetti: A great probabilist, a great man" appeared in the *EMS Newsletter*, December 2006. He writes:

Bruno de Finetti was born in 1906. One hundred years on, his birth was celebrated around the (mathematical) world. The UMI (Italian Mathematical Union) published two volumes in the series *Opere dei Grandi Matematici* in which a selection of the most important papers of de Finetti are collected.

Bruno de Finetti was born in Innsbruck, Austria, of Italian-Austrian parents. Enrolling at Milan Polytechnic, he discovered his true passion for mathematics. He started research in population genetics which soon led him, aged 20, to the first of his almost 300 papers; biosciences researchers still quote the results of the young de Finetti. He moved to the University of Milan, graduating in Applied Mathematics, then took a position in Rome at the Italian Central Statistical Institute. He remained there until 1931, when he moved to Trieste, working for a large insurance company. In the following years, he supplemented his work with several academic appointments. In 1947 he became a full professor in Trieste, and subsequently in Rome, where he remained until the end of his career.

At the time of his death in 1985, Bruno de Finetti was an IMS fellow, as well as an honorary fellow of the Royal Statistical Society, and a member of the International Statistical Institute and the UMI.

Numerous letters, memoranda, news-

paper clippings, articles, and court documents give evidence also of de Finetti's political and social activism. His longing for social justice led him, in the 1970s, to stand in several elections—and also to be arrested for his anti-militarist position.

Bruno de Finetti is considered one of the most important probabilists and statisticians of the twentieth century. He laid a new foundation in probability theory and mathematical statistics. De Finetti started working in this field during a period of tremendous development. While Kolmogorov and Lévy were making their decisive contributions to the modern theory of probability, and Fisher was setting out the basic technical concepts for his new approach to statistics, in Italy, Castelnovo, Cantelli, Gini and the young de Finetti were affected by this impressive cultural revival. Moreover a significant local event took place in these post-war years: the international IMU Congress in Bologna. Around 840 mathematicians assembled, including some of the most famous probabilists and statisticians of the time: Frechet, Khinchin, Lévy, Neyman, Fisher and Polya.

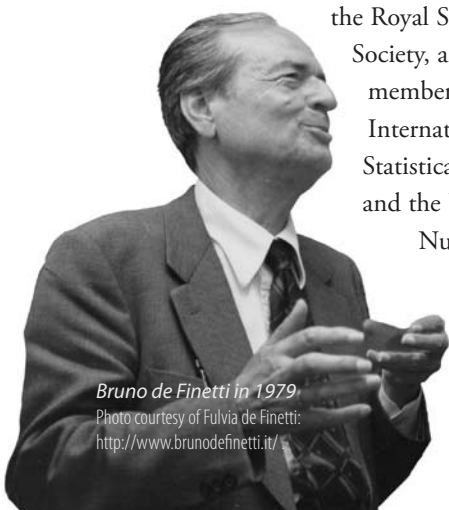
De Finetti's major research topics were probability and statistics, but also mechanization, genetics, mathematical analysis, mathematics applied to economics (game theory, financial and actuarial mathematics), popularization and mathematical education (a subject he was devoted to). The substance of the de Finetti approach and ideas about teaching can be found in each of his scientific papers.

The classic exposition of de Finetti's distinctive theory is in his papers discussing probability founded on the coherence of betting odds and the consequences of exchangeability. Thus de Finetti proposed a thought experiment—a philosophical gambling strategy—along the following lines. You must set the price of a promise to

pay 1 (lira, euro, dollar...) if, for instance, there was life on Mars one billion years ago, and 0 if there was not; tomorrow the answer will be revealed. You know that your opponent will be able to choose either to buy from you, or require you to buy, such a promise at the price you have set. In other words: you set the odds, but your opponent decides which side of the bet will be yours. The price you set is the operational subjective probability that you assign to the proposition on which you are betting. This price has to obey the probability axioms if you are not to face certain loss, as you would if you set a price above 1 (or a negative price). In any application of probability theory we can interpret the probabilities as personal degrees of belief of a rational agent. Prices, or equivalently odds, that do not expose you to certain loss through a Dutch book are called coherent. Probability at last will be the degree of belief assigned by you to the occurrence of an event. Finally, concerning the axiomatic approach, de Finetti can rightly claim that the subjective view can only enlarge and never restrict the practical purport of probability theory.

A summary of Bruno de Finetti's revolutionary ideas on probability can be found in his best known book *Teoria della Probabilità* (1970), translated into English (*Theory of Probability*, Wiley) in 1975. However, his contributions to probability and statistics do not reduce to his subjective approach; they include important results on finitely additive measures, processes with independent increments, sequences of exchangeable variables and associative means.

We conclude with a quote from de Finetti: "The only relevant thing is uncertainty—the extent of our knowledge and ignorance. The actual fact of whether or not the events considered are in some sense determined, or known by other people, and so on, is of no consequence".



Bruno de Finetti in 1979.
Photo courtesy of Fulvia de Finetti:
<http://www.brunodefinetti.it/>

National Science Foundation news and views

These two items are written primarily for researchers who work in a US institution, or work with collaborators in a US institution. The National Science Foundation (NSF) is a federal agency that funds research and education in most fields of science and engineering, and provides the lion's share of basic research funding in statistics and probability in the US.

Grace Yang is Program Director for Statistics in the NSF Division of Mathematical Sciences. In the article below, she summarizes some recent changes in the processing of proposals, and highlights some funding opportunities in statistics.

In the article opposite, Keith Crank writes about some of the problems faced by probability and probabilists (in the US and elsewhere), including the less-than-adequate funding received by many—and what can be done about it.



NSF Statistics Program Notes

I would like to bring to your attention some changes that have been made in the processing of proposals, and some of the available funding opportunities.

There have been two changes regarding the submission of proposals to the Statistics Program and the review of proposals.

Proposal Submission Window: Starting in year 2006, the date of submission of proposals to the Statistics Program of the Division of Mathematical Sciences was changed from a target date to a “window of submission”. Proposals submitted either before or after the window in the year will be returned without review. The new system was successfully carried out in 2006 for a two-week period from October 23 through November 3. The submission window of two weeks for the coming years will be about the same, subject to some minor changes in the dates. The submission window for year 2007 is from **October 22 through November 2**. These dates will be posted at a later time on the NSF/DMS website. I would also like to remind you that proposals have to be submitted through a US institution.

Review Panel: Since 2006, the Statistics Program has implemented the panel review system for its proposals. This implementation made the Statistics Program consistent with the rest of the programs in the Division of Mathematical Sciences in proposal reviews. Typically each proposal will be assigned to three panelists prior to the panel meeting. Each assigned panelist will prepare a written review to be discussed by the full panel during the meeting. The panel will discuss each proposal, write a panel summary, and make a recommendation. By consensus, the panel will place each proposal into one of the three categories: (i) Recommended for funding, (ii) Recommended for funding if possible, and (iii) Not recommended for funding. The proposals placed in the top two groups will be further ranked into equivalent classes. Every effort is made to ensure the proposals are reviewed by experts in the relevant field. When necessary, some of the proposals may be sent out for mail reviews either for additional evaluation or in lieu of a panel review. Furthermore, the nature of a proposal may require a co-review by another program. The review panel process differs

from the formal screening panel process mainly in the handling of the proposals in category two. Instead of sending every proposal in category two out for mail review as in a screening panel, only a subset of them will receive further review under the new system.

Statistics proposals cover a wide spectrum of fields. If you have interest in reviewing proposals in your specialized field, please let us know by email [gyang@nsf.gov] and indicate your area of expertise. We welcome broad participation in this very important proposal review process. We especially encourage more junior faculty to participate in the review process. You can learn how to write a winning grant by being a reviewer.

Funding Opportunities: Beside the disciplinary program, there are other funding opportunities for statisticians at NSF. In particular, several programs listed below may be of interest to statisticians. We encourage you to check them out on our website.

- Faculty early career development program (CAREER). This is an NSF-wide program: www.nsf.gov/funding/pgm_summ.jsp?pims_id=5262&org=NSF
- Graduate Research Fellowship Program (GRFP). This is an NSF-wide program: www.nsf.gov/funding/pgm_summ.jsp?pims_id=6201

These are programs in the Division of Mathematical Science:

- Focused Research Groups in the Mathematical Sciences (FRG): www.nsf.gov/funding/pgm_summ.jsp?pims_id=5671
- Interdisciplinary Training for Undergraduates in Biological and Mathematical Sciences (UBM): www.nsf.gov/funding/pgm_summ.jsp?pims_id=12207
- Computational Science Training for Undergraduates in the Mathematical Sciences (CSUMS): www.nsf.gov/funding/pgm_summ.jsp?pims_id=13655
- Joint DMS/NIGMS Initiative to Support Research in the Area of Mathematical Biology (DMS/GMS): www.nsf.gov/funding/pgm_summ.jsp?pims_id=5300
- Collaboration in Mathematical Geosciences (CMG): www.nsf.gov/funding/pgm_summ.jsp?pims_id=5303

Probability: One Person's Opinion

How to begin? A quote from Dickens (*"It was the best of times, it was the worst of times"*) or from Rodney Dangerfield (*"I don't get no respect"*)? Both describe the situation for probability and probabilists. There is a great demand for stochastic modeling, as deterministic systems reach the limits of their usefulness. But at the same time, the funding for probability is poor when compared to other areas of mathematics, especially applied areas. Much of the problem is the continued failure of many mathematicians in other areas to recognize probability as anything more than a tool for doing statistics.

Part of the problem, though, rests with the probability community. What are we doing to promote probability, to colleagues, to administrators, to the public, to our legislators? How involved are we in establishing curriculum (undergraduate, K–12)? What efforts are we making to increase funding for our discipline (inside NSF and outside)? This is an opportune time to make the case for probability, as a vibrant and important area of mathematics, as a tool for scientific inquiry, and as a fundamental knowledge component for an educated society.

Within mathematics, probabilists have received what seems to me to be an unprecedented number of awards in the past year (Wendelin Werner: Fields Medal; Kiyoshi Itô – Gauss Prize; William Massey – Blackwell-Tapia Award; Greg Lawler, Oded Schramm, Wendelin Werner – George Pólya Prize; Hans Föllmer – DMV Cantor Medal). In 2002 a workshop was held at the US National Science Foundation (NSF) to discuss and report on the state of the probability discipline. A report from that workshop (available at <http://www.amstat.org/profession/probrep/probrep.html>) demonstrates the vitality of probability both within and outside of mathematics. In addition, the report makes concrete recommendations for addressing the multiple issues associated with the recent rapid growth of demand for probability and for the probabilistic way of thinking. (The report, as well as this article, is primarily directed at probability in the US; but many of the issues are ones that are relevant to a wider audience.)

This is a time when probabilists at all levels need to be active. Make sure the people you work with know the importance of probability. While its strength is in its broad applications, it needs continued development of its core theory and methodology. For example, without the prior theoretical work of Itô and those who followed, probability would not be able to offer the modeling tools needed in so many areas today. Funding is needed for support of probabilists working on applications, as well as those involved in theoretical developments. And we need to ensure that probability

makes it into the mathematics curriculum at all levels from kindergarten through graduate school.

Current federal funding for probabilists in the US is very limited. The Probability Program at NSF has about \$4–5 million per year, while the NSA and the DoD agencies add a few hundred thousand more. This is what I would call “adequate” funding for about 50 researchers. (By adequate funding, I mean funds for summer salary plus fringe benefits, support for a graduate student (during the academic year and the summer), travel funds, and indirect costs.) The NSF Probability Program provides support for about 80 researchers in probability, but very few of these researchers receive “adequate” funding. I believe that current federal funding for probability is only about half of what it should be. But additional funds should be used wisely. That should include more funds for graduate students and for activities that benefit the community as a whole, as well as for support for additional researchers.

What can/should we do? First, the community needs to make the case (to the NSF leadership) that mathematics will suffer unless more resources go into probability. And the community also needs a plan for how those resources should be spent. (Additional funds for current researchers are important, but increased funding for graduate students may be more important.) Second, more researchers in probability should submit proposals to NSF. Without additional proposals, the Program Manager for Probability has a difficult time justifying an additional allocation of funds. Third, the community needs to do more outreach, to the public, to administrators and lawmakers, and to other scientists. Unless we are willing to speak up for our discipline, we cannot expect anyone else to do it for us.

Scientifically, this is a great time to be a probabilist. Relative to other areas of mathematics, the need and demand for probabilists is high. But resources for probabilists are very limited. In order to improve funding for probability, we need to make the case that it is important. Things can get better, but only if we do a better job of promoting the discipline.

The author, a former NSF Program Director (1991–2006), is currently the Assistant Director for Research and Graduate Education at the American Statistical Association. The opinions expressed in this article are those of the author and do not (necessarily) represent the opinions of the IMS, ASA or NSF. Comments can be sent to the IMS Bulletin at bulletin@imstat.org or the author at keith@amstat.org.

IMS Childcare Initiative: apply now

The purpose of the IMS Child Care Initiative is to encourage and support the participation at IMS Annual Meetings (in 2007 at JSM in Salt Lake City, Utah) of IMS members who have child care responsibilities.

The IMS will reimburse members 80% of the costs of privately-arranged child care (for a dependent under the age of 13) at the IMS Annual Meeting, up to a maximum of US\$250 per family. (If, instead of hiring a child care provider, the member chooses to bring an unpaid family member/friend to the JSM to provide child care, the IMS can reimburse 80% of the cost of travel up to \$250.) Priority will be given to applicants presenting papers or posters at the meeting. Not more than 40 grants may be awarded.

How to apply

A letter requesting funds must be submitted to IMS Executive Director, Elyse Gustafson, at the IMS office (see page 2 for contact details) by **June 1**. The letter should include the following:

- The member's name and email address
- Copy of registration
- Copy of receipt for abstract submission (if applicable)
- Projected amount of child care expenses for the time of the meeting

After the meeting, you should submit a complete receipt, showing the total amount of child care expenses, dates of care and names and birth dates of dependents, along with the member's name and address.



**Coming to JSM07?
Do you have child-care responsibility?**

IMS may be able to help with the cost of this; see the full application information at imstat.org/meetings/childcare.htm

Proposals: 2008 NSF-CBMS Regional Research Conferences

Proposal Due Date: **April 20, 2007**

The Conference Board of the Mathematical Sciences (CBMS) is an umbrella organization consisting of sixteen professional societies (including IMS), all of which have as one of their primary objectives the increase or diffusion of knowledge in one or more of the mathematical sciences. One of its long-standing and most important programs is the NSF-CBMS Regional Research Conferences. Over the years, this program received and funded numerous proposals from statisticians, but it has received few such proposals in recent years. Only seven of the 89 conferences funded since 1990 have gone to statisticians, and no statistics proposals have been received in the past five years. Only four of the last 36 monographs published from these conferences have been on statistics. This is a great program for disseminating information on modern statisti-

cal methodologies and should be of interest to numerous researchers, especially in these days of tight funding. The academic statistics community is urged to become more involved in this program.

An overview of the program is included below. Full application details can be found at <http://www.cbmsweb.org/>.

Overview

To stimulate interest and activity in mathematical research, the National Science Foundation intends to support up to seven NSF-CBMS Regional Research Conferences in 2008. A panel chosen by the Conference Board of the Mathematical Sciences will make the selections from among the submitted proposals. In the thirty-eight year history of this NSF-CBMS Regional Research Conference Series, a total of 306 such conferences have been held.

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

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

Terence's Stuff: *Model skeptics*

This month Terry Speed writes about not-so-super-models and why we should be more discerning in their use.



I can be peacefully dozing in a seminar when something wakens me with a jolt. It is usually something to do with models. The speaker will be half-way through his lecture, studying some model in great detail, and I realize he hasn't told us what it's for. "What's the question (this model is supposed to help us answer)?" I want to shout. More politely, Samuel Karlin once said "The purpose of models is not to fit the data but to sharpen the question". Or, John Tukey: "Our focus should be on questions, not models... Models can—and will—get us in deep trouble if we expect them to tell us what the unique proper questions are."

Perhaps the speaker has explained the question fully and is describing her conclusions (a power calculation, a gain in efficiency or an optimality result) and I realize that she hasn't fully outlined the conditions under which her conclusions apply. I want to shout "What's your model?" Yet again, the question may have been clearly explained, and the model too, perhaps a multivariate linear model with a complex error structure, and I want to shout "Why should we believe that has any use in this context?"

I'm with David Freedman & Bill Navidi who wrote "We do not accept the proposition that statistical models are useful, even compared to nothing, unless the assumptions are made explicit and shown to be appropriate."

Statistical models have bugged me for a large part of my career, but when I came

to Berkeley that I found I was still a beginner in the business of model skepticism. "Shown to be appropriate": what a demand! It seemed to me quite telling that Fisher never once wrote down a linear model, despite being the creator of the analysis of variance. His disciple and successor Yates occasionally did, but remained unimpressed with much written on that topic. Fisher's silence on the matter was surely no accident. When in a review of the second edition of *Statistical Methods for Research Workers*, E.S. Pearson criticized the book for insufficiently emphasizing the importance of the normality assumption in much of his theory, Fisher (characteristically) hit the roof. "Student" entered as a mediator, and it took many letters and months to achieve a more-or-less peaceful resolution of the matter. As we now know, some of Fisher's theory is relatively robust to deviations from normality, and some isn't. In my opinion, Fisher avoided being too explicit about his models as a way of avoiding responsibility for them. It seems likely that his introduction of the randomization distribution of a t -statistic in 1935 arose, at least in part, as a reaction to that criticism of his normal model in 1929. At least he must have been relieved when he hit upon the idea (see paragraph 21 of his *Design of Experiments*).

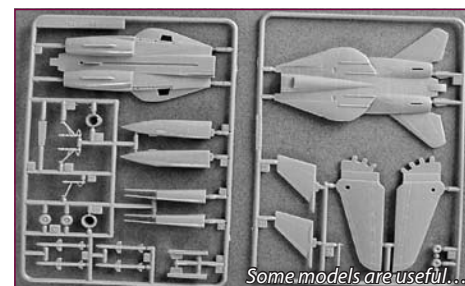
Neyman may have been the stimulus for the widespread recognition of the importance of clearly stating our models. He did write down linear models for field experiments, and later stochastic models for many other phenomena. He classified models into different types, and promoted thinking about models.

Neyman and Pearson gave us the concept of power, which requires non-null models, and that has spawned its own difficulties. Just as many people cannot analyze a set of data without producing a pile of p -values, so many agencies won't approve

funding for a fishing expedition without a power study concluding that fish will be caught. This can be the case even when no-one has an appropriate non-null probability model for the phenomenon in question. Consider complex human genetic diseases, where the genetic contribution may be from many loci, acting jointly or separately, with a few large or many small effects, with high or low frequencies in the population, working independently of, or in close conjunction with, environmental factors. Right now, no-one has an "appropriate" statistical genetic model for any complex human genetic disease, yet power studies abound. Lincoln Moses once said "We waste effort and hurt our discipline when we try to treat the impossible."

We've all heard George Box's quaquaversal quotation "All models are wrong, some models are useful", and I agree with the second half. But where do we find out which models are useful and which aren't, which are appropriate and which aren't? You'd think there must be lots of examples; do you know one?

Let me give almost the last word to Basil Rennie who wrote about 25 years ago something I now feel is too generous. "All thought and all communication is modeling, and most misunderstandings arise by someone confusing either a model with reality or one model with another. Every model embodies a half-truth, and as one of our wiser politicians once remarked, half-truths are like half-bricks, they are better because they carry further."



IMS Meetings around the world

IMS sponsored meeting

IMS Annual Meeting at Joint Statistical Meeting 2007

July 29 – August 2, 2007

Salt Lake City, Utah

IMS Program Co-chairs: Tony Cai and Mark Low (invited); Jiashun Jin (contributed).

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.



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

Key Dates for JSM07

Now	Invited program available online
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

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. The deadline for nomination is **April 30, 2007**.

IMS Childcare Initiative: please see notice on page 10. Apply by June 1.

Now an IMS co-sponsored meeting

Skorokhod Space: 50 Years On

June 17–23, 2007

Kyiv, Ukraine

http://www.imath.kiev.ua/~skor_space

IMS Representatives on Program Committee: Paul Dupuis, David Nualart



Now an IMS co-sponsored meeting

Fourteenth Applied Probability Society of INFORMS Conference

July 9–11, 2007

Eindhoven University of Technology, Netherlands

<http://appliedprob.society.informs.org/INFORMS2007/Index.html>

IMS Representatives: R. Atar, B.D. Choi, D. Denteneer, P. Dupuis, P. Glynn, G. Grimmett, I. Kaj, O. Kella, T. Mikosch, I. Norros, W. Schoutens, H. Schmidli, A. Zeevi



IMS sponsored meeting

Tenth IMS Meeting of New Researchers in Statistics and Probability

July 24–28, 2007, University of Utah, Salt Lake City, UT

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

Application deadline: **February 1, 2007**

Co-chairs: Mayetri Gupta and Xiaoming Sheng, 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

MCMSki II: Markov Chain Monte Carlo in Theory and Practice

January 9–11, 2008

Bormio, Italy (Italian Alps)

UPDATED

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

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

MCMSki II
Markov Chain Monte Carlo in Theory and Practice
Bormio, Italy January 9–11, 2008
The third joint international meeting of the IMS Institute of Mathematical Statistics and ISBA International Society for Bayesian Analysis will be held in Bormio, Italy from January 9–11, 2008.
A central theme of the conference will be Markov chain Monte Carlo (MCMC) methods and applications. The conference will feature three plenary speakers: Peter Green, Kerrie Mengersen, Xiao-Li Meng, and 6 invited sessions 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
Nightly poster sessions will offer substantial opportunity for informal learning and interaction.
Travel support may be available for junior investigators presenting posters. For more details as well as information on the pre-conference "AdapSki II" satellite meeting on adaptive MCMC methods, January 7–8, please see the website:
<http://musing.unipv.it/IMS-ISBA-08/>

Daily Schedule
8:45–9:45 Plenary/Speakers
10:05–12:05 Invited Sessions I
1:00–4:30 Lunch
4:45–6:45 Invited Sessions II
7:00–11:00 Dinner, Posters/Cabaret

IMS co-sponsored meeting:

Third Cornell Probability Summer School

June 17–30, 2007

Cornell University, Ithaca, NY

w www.math.cornell.edu/~durrett/CPSS2007

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 one or two one-hour lectures by **Rodrigo Bañuelos**, U. of Purdue, **Chris Burdzy**, U. of Washington, Seattle, and **Ruth Williams**, U. of California, 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/

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.



**Look
out for your MCMSki
II poster with the next
issue!**

IMS Meetings around the world

2007 Spring Research Conference on Statistics in Industry and Technology

May 21–23, 2007

Iowa State University, Ames, Iowa

w <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 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

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

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/

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

WNAR/IMS meeting

June 24–27, 2007: The joint meeting of the Western North American Region (WNAR) of the International Biometric Society and the Institute of Mathematical Statistics (IMS)

Dan Gillen writes: This year's host for the annual WNAR/IMS meeting will be the Department of Statistics at the University of California, Irvine (UCI). On Sunday, June 24th we are very fortunate to have Professor **Don Rubin** of Harvard University present a short course on causal inference. This will be followed by regular sessions, contributed and invited, on Monday, June 25th through Wednesday June 27th. In addition, here are some of the highlights to look forward to at this year's meeting:

- **WNAR Presidential Invited Address** – On Monday June 25th, Professor **Terry Speed** of the Statistics Department at UC Berkeley will present this year's presidential invited address. Professor Speed is a leading expert in the area of statistical genetics and the application of statistics to molecular biology problems. He currently serves on the editorial board of the *Journal of Computational Biology*, *JASA*, *Bernoulli* and the *Australian and New Zealand Journal of Statistics*.
- **Annual Meeting Banquet** – This year's banquet will take place on the evening of Tuesday June 26th at Villa Nova restaurant, a fantastic Italian restaurant with picturesque views of Newport Harbor and the Pacific Ocean. The banquet will offer plenty of time to socialize with other conference attendees.
- **WNAR Student Paper Competition** - Cash prizes will be given for the best written paper as well as the best oral presentation. All students participating in the Student Paper Competition will receive a registration reimbursement for the meeting, free admission to the New Researcher's luncheon, and free admission to the annual WNAR/IMS banquet. Papers may be submitted to the student paper competition by current students and recent graduates (since June 1, 2006) of programs in the WNAR Region (Mexico and areas in Canada and the United States west of approximately 104 degrees west longitude) in biostatistics, statistics, or other applied mathematical fields having a biometric focus. The deadline for submitting papers to this year's competition is **April 30th**. For questions regarding the student paper competition, please contact Raphael Gottardo (chair of the competition committee) at raph@stat.ubc.ca or visit <http://www.stat.ubc.ca/~raph/Wnar/Wnar.php>.

About Irvine

Located in Orange County California, Irvine benefits from the sunny forecasts and warm temperatures that Southern California is known for. Newport Beach is located just 5 miles from the UCI campus. In addition, popular destinations such as Disneyland,

Laguna Beach and Huntington Beach are located approximately 15 miles from UCI. Irvine and the surrounding Orange County area offers an abundance of restaurants and shopping.

For evening entertainment, the home of the Pacific Symphony is located just 10 minutes from campus and the Los Angeles Angels of Anaheim Stadium is located 15 miles from UCI.

For further information about places and attractions in Orange County, please visit <http://www.visitorangecounty.net>.

Registration, abstract submission, and further information

Registration for this year's meeting is currently open. Advance registration will be available until May 27th. In addition, abstracts are currently being accepted for contributed presentations. Abstract submissions will be accepted until March 31st. For more information regarding registration and submitting an abstract, please visit this year's WNAR/IMS meeting website at <http://www.ics.uci.edu/statistics/wnar/>.

WNAR / IMS 2007
Hosted by
Department of Statistics
University of California, Irvine

June 24th–27th
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 24th
Taught by Professor Donald Rubin,
Department of Statistics, Harvard University

WNAR Presidential Invited Address
Monday, June 25th
Presented by Professor Terry Speed,
Department of Statistics, UC Berkeley

New Researchers Luncheon
Tuesday, June 26th
■ 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

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 co-sponsored meeting



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

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 Méléard, 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

IMS sponsored meeting

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.

Now an IMS co-sponsored meeting

The 16th International Workshop on Matrices and Statistics,

June 1-3, 2007

University of Windsor

w <http://www.uwindsor.ca/iwms>

The Department Mathematics and Statistics at the University of Windsor is proud to be the host for The 16th International Workshop on Matrices and Statistics.


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 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.

For information about abstract submission, or to participate as a speaker, please email Dr George P.H. Styan, Chair of the International Organizing Committee at styan@math.mcgill.ca

The local organizing committee for the workshop consists of S. Ejaz Ahmed (Chair), Lihua An, Shahid Bhatti, Myron Hlynka, Md. Shakhawat Hossein, Abdul Hussein, Séverien Nkurunziza, and Wai Ling Yee. Christine Young is the Workshop Administrator (email iwms@uwindsor.ca). For more information, please visit our website.





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:

FOR MORE INFORMATION, PLEASE VISIT OUR WEBSITE: <http://www.uwindsor.ca/iwms> **EMAIL:** iwms@uwindsor.ca

International Organizing Committee:

George P. H. Styan — Chair (McGill)
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Shahid Bhatti
Myron Hlynka
Md. Shakhawat Hossein
Abdul Hussein
Séverien Nkurunziza
Wai Ling Yee
Christine Young
(Workshop Administrator)

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

33rd Conference on Stochastic Processes and their Applications

July 27–31, 2009

Berlin, Germany

Organizing committee chair: Prof. Peter Imkeller

Details to follow.

Other Meetings Around the World: Announcements and Calls for Papers

Fifth Statistical Congress of Turkey

May 20–24, 2007

Antalya, Turkey



[w](http://www.istkon.org/eng/) <http://www.istkon.org/eng/>

The fifth Statistical Congress of Turkey will take place at the Maritim Pine Beach Resort Hotel, Belek, Antalya. Abstract submission deadline **April 20**.

15th Meeting of AiOs in Stochastics

May 7–9, 2007

Hoorneboeg, The Netherlands



[w](http://www.cs.vu.nl/~stochgrp/aionetwerk/meeting/o7.html) <http://www.cs.vu.nl/~stochgrp/aionetwerk/meeting/o7.html>

The fifteenth meeting of the AiOs (PhD students) in Stochastics in the Netherlands is organized by the AiO Network Stochastics and is supported by the research schools MRI and Stieltjes Institute. The meeting consists of two short courses, one in probability (**Michel Dekking**, TU Delft: Random fractals) and one in statistics (**Enno Mammen**, University of Mannheim: Recent developments in nonparametric curve estimation), and lectures by the participants. See the website for details.

International Conference on Multiple Decisions and Related Topics in Honor of D.Y. Huang

December 28–30, 2007, Shin-Juang, Taipei, Taiwan

[w](http://mdp2007.stat.nthu.edu.tw/) <http://mdp2007.stat.nthu.edu.tw/>

This conference is planned in order to honor the life and pioneering works of Professor Deng-Yuan Huang. The academic program of the conference will focus on multiple decision theory and related topics, including applications in industry, finance and health research. Many invited sessions have been planned on these topics and, in addition, some contributed sessions are also scheduled. The confirmed plenary speakers are **Jim Berger** (Director, SAMSI), **Ray Carroll** (Texas A&M University), **Jason Hsu** (Ohio State University), **Ker-Chau Li** (Director, Academia Sinica, Taiwan), and **S. Panchapakesan** (Southern Illinois University). Further details from the website.

Workshop in Analysis and Probability

July 9–13, 2007, Texas A&M University



[w](http://www.math.tamu.edu/research/workshops/linanalysis/) <http://www.math.tamu.edu/research/workshops/linanalysis/>

The Summer 2007 session of the Workshop in Analysis and Probability at Texas A&M University will be in session from July 9 until August 12. The **Informal Regional Functional Analysis Seminar (SUMIRFAS)** will be held August 10–12. Speakers will include **Rodrigo Bañuelos**, **Grahame Bennett**, **Dmitry Panchenko**, **Michael Steele** and **Staszek Szarek**.

Ken Dykema and Michael Anshelevich are organizing an educational Concentration Week on “Free Probability Theory” which is designed to introduce advanced graduate students and postdocs to Free Probability. It will take place July 9–13. There will be one or two basic talks at the start for those without any previous knowledge of free probability theory. Then lecture series will be given by the following experts: **Hari Bercovici**, “Complex analytic and probabilistic aspects of free probability theory”; **Kenley Jung**, “Free entropy and operator algebras”; **Alexandru Nica**, “Combinatorics of free probability theory”.

Gideon Schechtman, and Joel Zinn, are organizing a Concentration Week on “Probability Inequalities with Applications to High Dimensional Phenomena” that will take place August 6–10, with introductory talks on the first day for non-experts.

Robust and Nonparametric Statistical Inference.

September 1–6, 2007

Hejnice, Czech Republic.



[w](http://www.fp.vslib.cz/kap/centrumJH/workshop07/) <http://www.fp.vslib.cz/kap/centrumJH/workshop07/>

Contact Jana Jureckova [e](mailto:jurecko@karlin.mff.cuni.cz) jurecko@karlin.mff.cuni.cz *Charles University, Department of Statistics, and Jaroslav Hájek Center for Theoretical and Applied Statistics, Sokolovska 83, CZ-186 75 Prague 8, Czech Republic.*

t +420 221913285; **f** +420 222323316

STATPHYS 23

July 9–13, 2007

Genova, Italy



[w](http://www.statphys23.org) <http://www.statphys23.org>

We warmly invite you to participate to the Conference: please register soon, in order to enjoy the best lodging options. Details about abstract submission (deadline: **MARCH 31**), visa applications and program schedule are available on the website, where you can also download a poster.

BOLTZMANN MEDAL: The Boltzmann Medal 2007 will be presented to Kurt Binder and Giovanni Gallavotti on Wednesday July 11, when the two winners will also deliver Plenary Lectures.



Rural Ireland



Halfpenny Bridge



Music Session



Georgian Dublin



O'Connell Bridge

XXIVth International Biometric Conference



Organised by the British and Irish Region
of the International Biometric Society

July 13 - 18, 2008
University College Dublin
Ireland



We look forward to welcoming you to the next IBC in Dublin. As always it will be a great opportunity for scientific and social interchange — a place to present and see new work in biometry, an occasion to meet old and new friends, and the chance to visit a new country, experiencing traditional Irish hospitality and the wonderful city of Dublin. What better time and place to celebrate the centenary of Student's famous 1908 *Biometrika* paper on the t-distribution — W.S. Gossett (Student) worked at the Guinness Brewery in Dublin.

John Hinde, Chair Local Organising Committee

Scientific Programme

- Opening Ceremony and IBS Presidential Address
- Full programme of invited oral sessions
- Contributed oral and poster sessions
- Sessions highlighting the society's publications, *Biometrics* and *JABES*
- Fisher Memorial Lecture: Professor Rosemary Bailey
- Session organised by the British and Irish Region of the IBS
- Session organised by the Channel Network of the IBS
- Session organised by PSI (Statisticians in the Pharmaceutical Industry)
- Session organised by Irish Statistical Association
- Pre-conference short courses

Social Programme

- | | |
|---------------------|---|
| Sunday 13 | Welcome Gathering at University College Dublin |
| Monday 14 | Civic Reception in Dublin City Centre |
| Tuesday 15 | Optional evening social activities |
| Wednesday 16 | Range of social excursions |
| Thursday 17 | Gala Dinner at O'Reilly Hall, University College Dublin |

For constantly updated information, please see the website
www.conferencepartners.ie/ibcdublin2008

Fourth International Conference on Agricultural Statistics (ICAS-4)**October 22–24, 2007****Beijing, China****NEW****w** <http://www.stats.gov.cn/english/icas/>

The Fourth International Conference on Agriculture Statistics (ICAS-4) is open to all producers and users of agricultural statistics such as statisticians, researchers, analysts and decision-makers from government agencies, academia, business and private sector, as well as the development community, including international organizations. The theme of this conference, *Advancing Statistical Integration and Analysis*, highlights many new directions and areas in agricultural statistics. The conference promises a truly diverse and exciting programme consisting of plenary keynote speeches delivered by prominent speakers in this field, round table discussions and parallel sessions led by outstanding organizers from all over the world. These are supplemented by poster presentations and exhibitions.

In addition, conference participants will see traditional Chinese performances of Beijing opera and acrobats while tasting the genuine and delicious Chinese cuisine at the official dinner. Pre- and post-conference tours and social activities are also available at favorable discount rates. October, known as the beautiful “Golden Autumn Season”, is the best month to visit Beijing.

Prospective participants interested in contributing to the Conference should submit the abstracts of their papers before **1 April 2007**. Details can be found at the website above.

63rd Deming Conference on Applied Statistics**December 3–7, 2007****Atlantic City, NJ****NEW****w** www.demingconference.com

The 63rd Deming Conference will be held at the Tropicana Casino and Resort in Atlantic City, New Jersey 08401. It is cosponsored by the Biopharmaceutical Section of the ASA and the Statistics Division of the ASQ.

Contact Walter R. Young **e** demingchair@gmail.com (Walter Young has chaired this conference for 38 consecutive years)

The purpose of the three-day Deming Conference on Applied Statistics and the following two parallel two-day short courses is to provide a learning experience on recent developments in statistical methodologies. The conference is composed of twelve three-hour tutorials on current statistical topics of interest. Recognized experts in the field of applied statistics will be invited to give the lectures and short courses based on their recently published books. The conference makes these books available for sale to its attendees at an appreciable discount. Attendees receive bound proceedings of the conference presentations. The full program will be available on the web site on June 1.

The conference will be held in the recently built state-of-the-art Havana Tower of the Tropicana Casino Resort whose shops and dining experiences mimic the atmosphere of Old Havana.

European Young Statisticians Meeting (EYSM 2007)**September 10–14, 2007****Castro Urdiales, Spain****NEW****w** <http://kolmogorov.unex.es/~idelpuerto/15thEYSM>

This is an invitation for ‘young’ probabilists and statisticians, **working in the Netherlands**, to participate in the European Young Statisticians Meeting (EYSM 2007), September 10–14, 2007. It will be held in Castro Urdiales, a sea port in Cantabria, northern Spain. Every two years a European Young Statisticians Meeting is organized under the auspices of the European Regional Committee of the Bernoulli Society. The meeting will gather about 40 participants from about 20 European countries. Participants **are less than 30 years old OR have 2 to 8 years of research experience**. They are chosen by invitation only in a uniformly distributed way in Europe (2 participants per country). Every participant gives a talk introducing his/her research subject. This year I have the honour to choose the participants representing the Netherlands. If you want to participate in the meeting please send the application to Pawel Zareba pzareba@few.vu.nl. It should contain a short CV (mainly containing scientific experiences), list of publications, short description of research interests, and webpage address (optional). Based on this info I will choose the lucky 2. The deadline is **March 20, 2007**. I was a participant in 2005 and it was a remarkable scientific and social experience. Believe me, you won't regret it! Check the website of the previous meeting: <http://www.inf.unideb.hu/valseg/EYSM/EYSM2005.html>

37th Saint-Flour Probability Summer School**July 8–21, 2007****Saint-Flour, Auvergne, France****NEW****w** <http://math.univ-bpclermont.fr/stflour/>

The 37th Saint-Flour Probability Summer School will be held on July 8–21, 2007.

This year, the three courses will be:

Jérôme Buzzi: “Hyperbolicity through entropies for dynamical systems”

Frank den Hollander: “Random polymers”

Jonathan Mattingly:

“Ergodicity of stochastic partial differential equations”

Online registration is now open at the website. You will also find on these pages practical information about the organisation of the school, lodgings, the registration fee, as well as abstracts of the three courses.

The deadline for registration is **April 13, 2007**.

8th German Open Conference on Probability and Statistics ("Aachener Stochastik-Tage 2008")

March 4–7, 2008

Aachen, Germany



W <http://gocps2008.rwth-aachen.de>

Continuing the series of Conferences in Marburg 1993, Freiberg 1996, München 1998, Hamburg 2000, Magdeburg 2002, Karlsruhe 2004, and Frankfurt 2006, which have become the major events in probability and statistics in Germany, the DMV-Fachgruppe Stochastik jointly with the RWTH Aachen University is organizing the 8th German Open Conference on Probability and Statistics ("Aachener Stochastik-Tage 2008").

In the tradition of the previous conferences, it provides an international forum for presentation and discussion of new results in the area of probability and statistics. Participants from universities, business, administration, and industry are welcome.

Sections:

Stochastic Analysis; Limit Theorems and Large Deviations; Stochastic Geometry, Spatial Statistics, and Image Analysis; Random Discrete Structures and Analysis of Algorithms; Stochastic Processes: Theory and Applications; Time Series and Statistics of Stochastic Processes; Curve Estimation; Asymptotic Statistics; Stochastic Optimization and Operations Research; Data Analysis and Multivariate Statistics; Stochastic Models in Finance and Insurance; Statistical Methods in Finance and Insurance; Econometrics and Risk Analysis; Stochastic Models in the Natural Sciences; Statistics in Medicine and Biosciences; Stochastic Methods in Engineering.

Plenary speakers will be: **N. Balakrishnan** (McMaster University, Canada), **Steven N. Evans** (University of California at Berkeley, USA), **Frank den Hollander** (Universiteit Leiden, The Netherlands), **Eva Riccomagno** (Politecnico di Torino, Italy), and **Aad van der Vaart** (Vrije Universiteit Amsterdam, The Netherlands).

For a first announcement of the conference including more detailed information please visit the conference website.

Contact information:

Email: gocps2008@stochastik.rwth-aachen.de

Programme committee: Christine Müller (chair), Department of Mathematics, University of Kassel, D-34132 Kassel, Germany

Local organizing committee: Udo Kamps (chair), Institute of Statistics, RWTH Aachen University, D-52056 Aachen, Germany

Workshop on Nonparametric Inference: WNI2008

June 26–28, 2008

Department of Mathematics, University of
Coimbra, Portugal



W <http://www.mat.uc.pt/~wni2008>

The goals of this workshop are to:

- illustrate active trends in a number of subjects in nonparametric statistics, including curve estimation, model checking, functional data, survival analysis, adaptive bandwidth choice and bootstrap;
- give an opportunity for research students to develop their competence in nonparametric methods;
- provide a meeting point for researchers in nonparametric inference, intending to contribute for the establishment of new links;

Additionally, we also hope to contribute to incentive national research in nonparametric statistical topics.

SECOND ANNOUNCEMENT

The Fifth Conference on Lévy Processes: Theory and Applications

August 13–17, 2007

Copenhagen, Denmark

This Conference is preceded by a

**Satellite Summer School in Sandbjerg,
Denmark**

August 9–12, 2007

The summer school aims in particular at PhD students, postdocs, and anybody who wants to get an introduction to Lévy processes by some of the leading researchers in the field.

For more information on both events, see the website <http://www.math.ku.dk/conf/levy2007/levy.html>

Send meeting announcements to erg@imstat.org

Employment Opportunities around the world

Directory of Advertisements

United Kingdom

Nottingham: University of Nottingham

USA

Illinois: University of Chicago, Stevanovich
Center for Financial Mathematics

Ohio: Case Western Reserve University

North Carolina: SAMSI [2 ads]

UK: Nottingham

University of Nottingham
School of Mathematical Sciences,
Division of Statistics



**The University of
Nottingham**

Associate Professor and Reader in Statistics Lecturer in Statistics

Applications are invited for the above posts in the Division of Statistics. The Unit of Assessment for Statistics was graded 5A in the 2001 RAE and the successful candidates will be expected to contribute strongly to maintaining and enhancing our research record.

We would be particularly interested in receiving applications from candidates with research interests in bioinformatics and/or image analysis, in order to build on and expand existing activity within these areas, though candidates with interests in any area of statistics or applied probability are encouraged to apply.

Candidates for the post of Associate Professor and Reader should have achieved research distinction in statistics or applied probability, have strong leadership capability or potential and have proven skills in high quality teaching.

Candidates for the post of Lecturer should have achieved research distinction or show strong research potential in statistics or applied probability and should be committed to high quality teaching.

Depending on qualifications and experience, salaries will be within the following ranges:

Lecturer scale: £29,138 - £39,160 per annum (salary can progress to £45,397 per annum, subject to performance);

Associate Professor scale: £41,544 - £49,607 per annum for Associate Professor and Reader (salary can progress to £59,217 per annum, subject to performance).

The start date is 1 September 2007.

Informal enquiries may be addressed to Professor A T A Wood, tel: +44 (0)115 951 4983, fax: +44 (0)115 951 4951, Email: Andrew.Wood@nottingham.ac.uk. Information about the School is available at: <http://www.maths.nottingham.ac.uk>.

Further details and application forms are available on the WWW at:

<http://www.nottingham.ac.uk/hr/vacancies/vacancies.html>

or from the Human Resources Department, The University of Nottingham, King's Meadow Campus, Lenton Lane, Nottingham, NG7 2NR. Tel: +44 (0)115 951 3262. Fax: +44 (0)115 951 5205.

Candidates should specify for which post they wish to apply.

Closing date: **30 April 2007.**

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. Please note: if you want your advert to appear exactly as you send it (camera-ready), use PDF format, with high quality images (not web graphics) and all fonts embedded. Word or plain text documents may be re-formatted to fit space.

Send your advertisement to **admin@imstat.org**

USA: Illinois**The Stevanovich Center for Financial Mathematics**

THE UNIVERSITY OF
CHICAGO

Applications are invited for the following position: **Research Associate (Instructor)/Lecturer, The Stevanovich Center for Financial Mathematics**

Outstanding candidates in the areas of Financial Mathematics/Statistics/Econometrics/Economics are welcome.

The Research Associate (Instructor)/Lecturer will have his/her appointment in the Department of Statistics or Mathematics, and will be associated with the new Stevanovich Center for Financial Mathematics.

The initial appointment is for one year, with possible renewal for an additional year.

The successful candidate, who must have a PhD by the date of the appointment, will be expected to teach one course per academic year, and is otherwise at liberty to do research. The position provides the opportunity for a new PhD to focus on his/her research.

The Stevanovich Center for Financial Mathematics is jointly operated by the Departments of Mathematics, Statistics, and Economics.

Interested applicants should send cover letter, CV, research statement and 3 letters of reference to:

Search Committee

Stevanovich Center for Financial

Mathematics

c/o Terri Rossi

5734 S. University Avenue

Chicago IL 60637

The University of Chicago is an Affirmative Action/Equal Opportunity Employer.

USA: Ohio**Case Western Reserve University**

Contingent upon need and budget, the Department of Statistics in the College of Arts and Sciences at Case Western Reserve University anticipates visiting faculty, instructor, or lecturer positions for 07-08. Usual teaching load is 2/2. For more information about the department, please see: <http://stat.case.edu>.

Submit letter of application, curriculum vitae and a list of three references. Electronic applications are preferred. Please send to stat-visiting-positions@case.edu or hard copies to: *Statistics Department, Case Western Reserve University, 10900 Euclid Avenue, Cleveland, OH 44106-7054*. Applications received by March 1, 2007 will receive full consideration. Late applications considered if positions remain open. In employment as in education Case Western Reserve University is committed to Equal Opportunity and World Class Diversity.

USA: North Carolina**SAMSI****Postdoctoral Fellows**

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 for further information and application instructions. Members of underrepresented groups are particularly encouraged to apply. AA/EOE.

USA: North Carolina**SAMSI****Visiting researchers and graduate students**

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 for further information. Members of underrepresented groups are particularly encouraged to apply. AA/EOE.

International Calendar of Statistical Events

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

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 **w** <http://ieee-ssci.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 **w** 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 **w** www.stat.uconn.edu

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

May 2007

 **May 7–9:** Hoorneboeg, The Netherlands. **15th Meeting of AiOs in Stochastics.** **w** <http://www.cs.vu.nl/~stochgrp/aionetwerk/meeting/07.html>

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

 **May 20–24:** Antalya, Turkey. **Fifth Statistical Congress of Turkey.** **w** <http://www.istkon.org/eng/>

 **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/>

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 or contact ISOSS Conference Secretariat, Prof. Akhlaq Ahmad **t** +92-42-5314437-5314438 **f** +92-42-5752547 **e** secretary@isoss.com.pk

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 **w** <http://www-rcf.usc.edu/~lototsky/USCo7/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

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

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

  **June 1–3:** Windsor, ON, Canada. **16th International Workshop on Matrices and Statistics.** Now IMS co-sponsored. **e** 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/

June 9–12: Rome, Italy. **6th International Workshop on Objective Bayesian Analysis.** Short course on June 8. **e** brunero.liseo@uniroma1.it **w** <http://3w.eco.uniroma1.it/OB07>

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 **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 **w** 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 Contact Prof. Mohammad Z. Raqab, University of Jordan, **t** +962-06-5355000 ext 3135 **f** +962-6-5355570 **e** mraqab@ju.edu.jo; osdi@ju.edu.jo or Prof. HN Nagaraja, Ohio State

International Calendar *continued*

June 2007 continued

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.** IMS reps Paul Dupuis, David Nualart **e** skor_space@imath.kiev.ua **w** http://www.imath.kiev.ua/~skor_space

 **June 17–30:** Cornell University, Ithaca, NY. **3rd Cornell Probability Summer School.** **w** 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 8–21:** Saint-Flour, Auvergne, France. **37th Saint-Flour Probability Summer School.** **w** <http://math.univ-bpclermont.fr/stflour/>

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

  **July 9–11:** Eindhoven, The Netherlands. **2007 Applied Probability INFORMS Conference.** Hosted by

EURANDOM and Eindhoven University of Technology. IMS reps: R. Atar, B.D. Choi, D. Denteneer, P. Dupuis, P. Glynn, G. Grimmett, I. Kaj, O. Kella, T. Mikosch, I. Norros, W. Schoutens, H. Schmidli, A. Zeevi. Local organiser Onno Boxma boxma@eurandom.tue.nl **w** <http://appliedprob.society.informs.org/INFORMS2007/Index.html>


 **July 9–13:** Genova, Italy. **STATPHYS 23.** **w** <http://www.statphys23.org>

 **July 9–13:** Texas A&M University. **Workshop in Analysis and Probability: Concentration Week on “Free Probability Theory”** **w** <http://www.math.tamu.edu/research/workshops/linanalysis/>

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 Nitish Mukhopadhyay **e** nitish.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

 **July 24–28:** University of Utah, Salt Lake City, UT. **Tenth IMS Meeting of New Researchers in Statistics and Probability.** Co-chairs: Mayettri 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

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

 **August 6–10:** Texas A&M University. **Workshop in Analysis and Probability: Concentration Week on “Probability**

Inequalities with Applications to High Dimensional Phenomena"

w <http://www.math.tamu.edu/research/workshops/linanalysis/>

NEW **August 10–12:** Texas A&M University. **Informal Regional Functional Analysis Seminar (SUMIRFAS)** **w** <http://www.math.tamu.edu/research/workshops/linanalysis/>

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)**

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/~bsconf07/>

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 **w** <http://www.s3ri.soton.ac.uk/isi2007/>

September 2007

NEW **September 1–6:** Hejnice, Czech Republic. **Robust and Nonparametric Statistical Inference.** Jana Jureckova **e** jurecko@karlin.mff.cuni.cz **t** +420 221913285; **f** +420 222323316 **w** <http://www.fp.vslib.cz/kap/centrumJH/workshop07/>

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

NEW **September 10–14:** Castro Urdiales, Spain. **European Young Statisticians Meeting (EYSM 2007).** **w** <http://kolmogorov.unex.es/~idelpuerto/15thEYSM>

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 **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 **w** <http://workshop.stat.cmu.edu/bayes9>

NEW **October 22–24:** Beijing, China. **Fourth International Conference on Agricultural Statistics (ICAS-4).** **w** <http://www.stats.gov.cn/english/icas/>

December 2007

NEW **December 3–7:** Atlantic City, NJ. **63rd Deming Conference on Applied Statistics.** Walter R. Young **e** demingchair@gmail.com **w** www.demingconference.com


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; Prof. Sheng-Tsaing Tseng **e** sttseng@stat.nthu.edu.tw; Prof. Fu-Chuen Chang **e** changfc@math.nsysu.edu.tw


International Calendar *continued*

January 2008

 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/>

March 2008


 March 4–7: Aachen, Germany. **8th German Open Conference on Probability and Statistics** (“Aachener Stochastik-Tage 2008”). Christine Müller, University of Kassel **e** gocps2008@stochastik.rwth-aachen.de **w** <http://gocps2008.rwth-aachen.de>

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

May 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. Program: Bruno Remillard (HEC Montréal) **e** bruno.remillard@hec.ca **w** http://www.ssc.ca/2008/index_e.html

June 2008

 June 26–28: University of Coimbra, Portugal. **Workshop on Nonparametric Inference: WNI2008**. **w** <http://www.mat.uc.pt/~wni2008>


July 2008

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

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 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

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

August 2008

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

March 2009

 March 15–18: Grand Hyatt, San Antonio, Texas. **2009 ENAR/IMS Spring Meeting**. **w** www.enar.org/meetings.htm

July 2009

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

August 2009

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

August 2010

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

July 2011

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

July 2012

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

August 2014

 August 3–7: Boston, MA. **JSM2014**.

<http://www.imstat.org/meetings>

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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5: June	May 1	May 15	June 1
6: July	June 1	June 15	July 1
7: August/September	July 1	July 15	August 1
8: October	September 1	September 15	October 1
9: November	October 1	October 15	November 1
10: December	November 1	November 15	December 1

in the next issue

May 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

April 1, 2007

Please see inside the back cover for subscription details and information for advertisers, including all our **deadlines and requirements**



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 12 from last issue

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

Puzzle 13

	35	45		15	4	45	24
8			13				
16			26				
			12				
11					14		
					29		
21							16
				21			
23				28			
	28						
	6						
7			30				
			12				
10					4		
27					12		

Puzzle by www.yoogi.com