

May 2007

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## Varadhan awarded Abel Prize

The Norwegian Academy of Science and Letters has decided to award the Abel Prize for 2007 to S.R. Srinivasa Varadhan, Courant Institute of Mathematical Sciences, New York. He receives the prize for *“his fundamental contributions to probability theory and in particular for creating a unified theory of large deviations”*.

Kristian Seip, the chairman of the Abel Committee, said, “Varadhan’s work has great conceptual strength and ageless beauty. His ideas have been hugely influential and will continue to stimulate further research for a long time.”

IMS Past-president and Fellow, Raghu Varadhan said, “I am of course delighted that I have been chosen to receive this award. I take it not just as a recognition by the community of my work, but also of its recognition of the growing importance of probability theory, with its many connections not only to other branches of mathematics but also beyond to physical, biological and social sciences. Although some of these connections have existed for a long time, recent years have seen the level of mathematical sophistication of these connections go up a whole lot.”

Varadhan’s theory of large deviations provides a unifying and efficient method for clarifying a rich variety of phenomena arising in complex stochastic systems, in fields as diverse as quantum field theory, statistical physics, population dynamics, econometrics and finance, and traffic engineering. Over the last four decades, the theory of large deviations has become a cornerstone of modern probability, both pure and applied. Varadhan has made key contributions in several other areas of probability. In joint work with Daniel W. Stroock, he developed a martingale method for characterizing diffusion processes, such as solutions of stochastic differential equations. This new approach turned out to be an extremely powerful way of constructing new Markov processes, for example infinite-dimensional diffusions arising in population genetics.

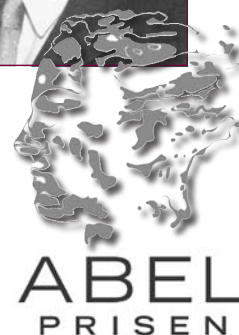
Varadhan has also made important contributions to the analysis of hydrodynamical limits describing the macroscopic behavior of very large systems of interacting particles. His ideas also had a strong influence on the analysis of random walks in a random environment. His name is now attached to the method of “viewing the environment from the travelling particle”, one of the few general tools in the field.

The Prize, which amounts to NOK 6,000,000 (US\$875,000, €710,000) will be presented by His Majesty King Harald of Norway on 22 May, 2007.

See <http://www.abelprisen.no/en/> for more information.



Photo: Cheryl Sylvain/The Abel Prize/The Norwegian Academy of Science and Letters



**IMS Elections: vote now!**  
See candidates' details on page 8

Dan Stroock pays tribute to Raghu on **Page 6**

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## IMS Members' News

### 2007 Tweedie New Researcher Award: Samuel Kou

Samuel Kou, the John L. Loeb Associate Professor of the Natural Sciences in the Department of Statistics at Harvard University, is the recipient of the 2007 Richard L Tweedie Award. The award funds travel to the Tenth Meeting of New Researchers in Statistics and Probability, to present the Tweedie New Researcher Invited Lecture. The meeting will take place at the University of Utah, in Salt Lake City, UT, from July 24–28, 2007, immediately before the JSM.

Samuel's citation reads: *For his pioneering contribution to stochastic modeling and inference in biophysics, and fundamental contributions to Monte Carlo and Bayesian methods. Together with his chemist collaborators, Samuel Kou has developed the first likelihood-based method for comprehensive inference of single-molecule biophysics experiments and introduced the first stochastic integrodifferential equation framework to successfully account for the subdiffusion phenomenon in biophysics. Together with his collaborators, Samuel Kou has introduced the new Monte Carlo framework, the equi-energy sampler, for efficient statistical sampling and inference, and successfully applied the new method to the problems of protein folding and DNA sequence analysis in computational biology.*

Victor Perez-Abreu, Chair of the IMS Committee on Travel Awards, said, "Samuel Kou stood out from the other candidates this year. His work is having deep impact in important fields of molecular biology and physics. It is a beautiful blend of highly theoretical and important applied work which is still very rare in present years, especially if it is done by someone that young."

Samuel will be presented at the IMS Presidential Address evening at JSM, on Monday, July 30, at 8:00pm. We hope to see you there.



Samuel Kou

## Correction: NSF proposal submission dates

In the last issue, we printed an incorrect proposal submission window in the article by Grace Yang (p8) about the NSF Statistics Program. The information should read:

**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 period about two weeks from **October 23 through November 7**. The submission window for the coming years will be the same until further notice. I would also like to remind you that proposals have to be submitted through a US institution.

See [http://www.nsf.gov/funding/pgm\\_summ.jsp?pims\\_id=5556](http://www.nsf.gov/funding/pgm_summ.jsp?pims_id=5556) for details. We apologize for any confusion this may have caused.



# New statistics arXiv

Larry Wasserman is coordinator of an advisory committee for the new statistics archive, arXiv:stat. He writes:

We would like to announce that Statistics, up to now a category within the Math archive, will now be a top-level archive. See <http://arxiv.org/archive/stat>. The existing math.ST category will be linked to new stat.TH category. Submissions to one will automatically appear in the other.

We urge researchers in statistics and related fields to submit their preprints to this archive. Both theoretical and applied contributions are welcome. The archive is open access.

IMS and the Bernoulli Society are planning to post all articles published in their statistics journals (*Annals of Statistics*, *Statistical Science*, *Annals of Applied Statistics*, *Electronic Journal of Statistics* and *Statistics Surveys*) and statistics articles in the journal *Bernoulli*, while papers in the probability journals *Annals of Probability*, *Annals of Applied Probability* and *Probability Surveys*, and probability articles in *Bernoulli* will continue to be posted to math.PR.

Instructions for registration, submission and subscription to the archive can be found at <http://arxiv.org/help/registerhelp>.

The statistics archive is organized into the following five categories:

**Applications (stat.AP):** Biology, Education, Epidemiology, Engineering, Environmental Sciences, Medical, Physical Sciences, Quality Control, Social Sciences

**Computation (stat.CO):** Algorithms, Simulation, Visualization

**Machine Learning (stat.ML):** Classification, Graphical Models, High Dimensional Inference

**Methodology (stat.ME):** Design, Surveys, Model Selection, Multiple Testing, Multivariate Methods, Signal and Image Processing, Time Series, Smoothing, Spatial Statistics, Survival Analysis, Nonparametric and Semiparametric Methods

**Theory (stat.TH, linked to math.ST):** Asymptotics, Bayesian Inference, Decision Theory, Estimation, Foundations, Inference, Testing

All submissions are required to choose a primary category, with the option for one or more secondary categories. Subscribers of the archive will receive by e-mail the title/abstracts of all submissions in their chosen categories on a regular basis.

ArXiv:stat is sponsored by the Institute of Mathematical Statistics and by the Bernoulli Society.

The statistics archive is overseen by an advisory committee consisting of the following members: Larry Wasserman (coordinator), David Banks, Chad Schafer, Dave Higdon, Rob Strawderman, Susan Holmes and Jim Pitman.

## Laha Awards announced

Fifteen young researchers are the recipients of this year's Laha Travel Awards, which will fund their travel to the JSM in Salt Lake City. They are:

**Hukum Chandra**, University of Southampton; **Pierpaolo De Blasi**, University of Turin;

**Meng Du**, University of Toronto; **Hongfei Li**, Ohio State University; **Huilin Li**, University of Maryland; **Yingying Li**, University of Chicago; **Rong Liu**, Michigan State University; **Lu Lu**, Iowa State University; **Sheng Luo**, Johns Hopkins University; **Vladimir Minin**, University of California, Los Angeles; **Guilherme Rocha**, University of California, Berkeley; **Bodhisattva Sen**, University of Michigan; **Lifeng Wang**, University of Minnesota; **Olivier Wintenberger**, Université Paris 1; **Yichao Wu**, Princeton University. Congratulations!

## IMS Executive Committee

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# Pipeline Problems in Statistics

Susan Holmes is Professor of Statistics at Stanford University, and IMS Fellow and Council member. She was instrumental in setting up Stanford's VIGRE program.



Stanford University has had a VIGRE (*Vertical Integration of Research and Education*) program since 2005, as part of NSF's efforts to ensure the training of enough mathematical scientists in the US. There has been a constant disparity between the number of jobs available to mathematicians/statisticians and the number of US citizens who have PhDs in mathematics and statistics. We all see it in our departments that smart undergraduates are more drawn to economics, law or business than to the mathematical sciences.

One of the remedies for this is to give these undergraduates a taste for the excitement of doing research. Our VIGRE program is able to initiate such students to research in statistics because we have a lot of projects amenable to real progress made over a summer under the mentorship of our PhD students and faculty. We have specialized in the three domains that seem to draw students with success: financial mathematics, signal processing and computational biology. We feel that this program has been very successful as every year more than half the participants have gone on to apply to graduate school in the mathematical sciences. If your department does not have enough students applying to the PhD program you have to ask yourselves how many candidates you are providing to the pool.

At Stanford, we don't have a Statistics major, but a more general major in the mathematical and computational sciences that includes courses in statistics, computer science, operations research and engineering. We feel that students need a secure

grasp of mathematics at the level of real analysis, good foundations in programming, operations research and introductory probability before they can start their statistics training.

We do not encourage keeping undergraduates in the same university for graduate school (the image of *eating your own young* was once suggested to me by a colleague), but if we supply as many as we take we will improve the health of the system, so a lot of energy is needed to encourage smart youngsters to join our ranks. An anecdotal mystery is to notice that there is a significant number of statistics students who have family connections to the subject; we definitely have a visibility issue: maybe things will improve with Gary Lorden's efforts (*Numb3rs* contains a large amount of statistics).

The pipeline problem is not improved for Academia by the speed with which the Information industry (Google, Yahoo, Microsoft...) is picking up our best students. This has worsened the lack of available young faculty already wooed by the Pharmaceutical and Biotech industry. Many schools are trying to hire young PhD statisticians because they have statistics classes that need to be taught as well as consulting services to run. The lack of true statisticians has had perverse consequences, with mathematicians and probabilists teaching statistics courses without any preparation.

One of our goals at Stanford is to welcome these young mathematicians and provide them with three years of postdoctoral training that will enable them to become *bona fide* statisticians.

This also solves another difficulty: statistics PhDs rarely do postdoctoral fellowships, thus, to ensure a population of youngsters in an aging department we need to recruit them from elsewhere. We are now hosting postdoctoral fellows who are not

only mathematicians but also engineers and biologists, and giving them this complementary training that will secure them an academic job.

The VIGRE at Stanford is also extending a program started by Professor Olkin many years ago to encourage young women faculty from smaller departments in their years before the tenure process by allowing them to spend their summers at Stanford in a stimulating environment. We are completely aware that Academia is not attractive to young women in the US—the problem goes far and beyond our particular subject and has a lot to do with the tension between the tenure clock and the biological clock. The numbers are damning here, we have nearly 40% women PhD students and most statistics departments have about 10–15% women faculty. Women should be encouraged to start a family as early as they want and not be intimidated by their environment, otherwise we will continue to project the either/or image (Either Family or Academic Career). A large proportion of academic women are married to academics and the dual career problem is being actively addressed by many top rank universities as a successful route for increasing the number of women faculty. A statistical study of this trend is underway, run by the Stanford gender studies institute.

There is no silver bullet to the student drought problem; the solution will be one student at a time. We encourage you to think about starting such a program in your department, making sure that you keep in mind that the future of our departments depends on our filling the pipeline with good candidates. Starting such a program is not easy (at Stanford it took us several months and two rounds of preparations to get it right), but solving the recruitment problem will have more positive consequences than many other things we do.



# ENAR/IMS: report from Atlanta



David Banks, Duke University (pictured left), was the IMS Program Chair for the joint meeting of IMS and the Eastern North

America Region of the International Biometric Society. He writes:

The 2007 meeting of ENAR was a great success. It was the largest ENAR meeting ever, with more than 1,100 attendees.

The IMS program at ENAR was anchored by the Medallion lecture, given by Rob Tibshirani of Stanford. Professor Tibshirani spoke on “Prediction by Supervised Principal Components,” proposing a new procedure for  $p \gg n$  problems in which one first aggressively filters the explanatory variables and then fits models to the denoised responses  $\hat{y}$ . Unflapped by minor troubles with the sound system in the first quarter of the lecture, Rob presented a compelling and intuitive heuristic for a very non-standard approach to a large category of bioinformatics problems, and illustrated its success in the context of a microarray data experiment on cancer survival times. Rob’s only moment of apparent discomfiture occurred after the lecture, when he was introduced to his “great-granddaughter”, academically speaking, Rhonda VanDyke (she being Kert Viele’s student, who was Larry Wasserman’s student, whom Rob Tibshirani had advised).

Besides the Medallion Lecture, the IMS was represented at ENAR by seven excellent sessions. Jackie Hughes-Oliver at North Carolina State University organized three talks on statistical challenges in the emerging field of metabolomics. Eric Xing at Carnegie Mellon had an exciting session on dynamic network models. Dubois Bowman at Emory led a session on neuroimaging (jointly organized with Tom Nichols, who was unable to attend). Runze Li of Penn State led an astonishingly popular session on semiparametric methods for longitudinal data analysis. Dylan Small at the University of Pennsylvania produced a session on instrumental variable methods for causal inference. And Ingo Ruczinski at Johns Hopkins arranged talks on integromics, a new field that attempts to combine information from multiple bioinformatics sciences (and the IMS owes a special thanks to Brian Caffo at JHU for chairing the session when Ingo found it necessary to be in California). Also, there was a provocative panel discussion on “Rethinking the FDA” in which Susan Ellenberg, Gary Koch, Dalene Stangl, and Barry Davis (channeling Steve Snappinn, the originally scheduled panelist who had to cancel at the last

moment), all assisted by significant audience input, considered how one might rebuild the FDA from the ground up, so as to better achieve the medical goals of safety, efficacy, and timeliness.

The contributed IMS program was also excellent. Many of the students who won awards presented in those. The ENAR poster sessions were a particular success, and it is likely that the ENAR organizers will build on that opportunity in future meetings.

Next year’s ENAR is planned for Crystal City, just outside Washington DC. The IMS program looks to be even stronger, under the leadership of Ram Tiwari at the National Cancer Institute.

More on ENAR at [www.enar.org/meetings.htm](http://www.enar.org/meetings.htm)

*Rob Tibshirani, Stanford University, displaying his IMS Medallion.  
Photos courtesy of Amy Herring*



# S.R.S. Varadhan: Dan Stroock's tribute

The day it was announced that Varadhan would receive the 2007 Abel Prize, the editors of the *IMS Bulletin* invited me to write a profile “bio-sketch”. Having, as a consequence of writing two biographical pieces about him in the past, become his official biographer, I suppose they assumed that it would be easy for me to write another. Given the tight deadline, I accepted their invitation on the condition that they allow me to borrow extensively from the article I wrote for the *Notices of the AMS* at the time when Varadhan ran for the presidency of that august society, an article to which, with all due modesty, I attribute the sound trouncing that he received in the subsequent election. They agreed and, as anyone familiar with it will recognize, I have lifted most of what follows from my *Notices* article.

Varadhan, whom everyone else calls Raghu, came to America from his native India in the fall of 1963. Arriving at Kennedy Airport (or was it still Idlewild?), he proceeded to Manhattan by bus, past twenty miles of uninterrupted cemeteries. For a young Hindu from Madras accustomed to tidier procedures for disposing of the dead, this introduction to his future home must have been less than reassuring: was he entering some sort of necropolis? His destination in Manhattan was that famous institution, The Courant Institute of Mathematical Science, where, at the behest of Monroe Donsker, he had been given a postdoctoral fellowship. At the time, CIMS had not yet moved out of the hat factories to which NYU had originally consigned Richard Courant's reincarnation of Göttingen. Thus, when I, a humble graduate student from the opulent Rockefeller Institute, first met Varadhan, he was sequestered in one of the many dingy, windowless offices out of which flowed a remarkably large fraction of the postwar mathematics of which America (or at least the American mathematical community) is justly proud.

Varadhan had completed his PhD at the Indian Statistical Institute in Calcutta. As much as any other institution, ISI is responsible for the (apparently incorrect) rumor that the Indian term for statistician is “Rao”. Thus, it was a surprise to no one that Varadhan came equipped with a superb grounding in statistics (a subject about which few other probabilists know anything at all). But CIMS was hoping for more. Varadhan's own arrival at CIMS had been preceded by that of V.S. Varadarajan, another renowned

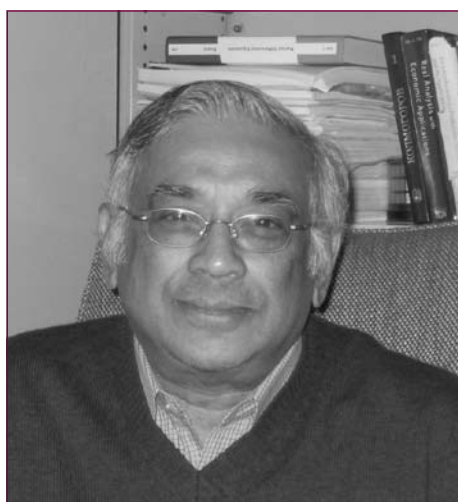
graduate of ISI, whose extraordinary mathematical erudition was already evident in the much-coveted set of notes which he produced during his sojourn there.

Within a year or so, Varadhan demonstrated that he certainly could, and probably would, fulfill or exceed any of the hopes that Donsker and the rest of CIMS might have for him. Although, because most of the results had been found slightly earlier by no less a figure than K. Itô, he never published the research which he did during his first year at CIMS, within a few months of

his arrival, Varadhan's promise was never again in doubt. Rather than pine over his misfortune, Varadhan dropped the project on which he had spent a year and took up, mastered, and brought to fruition an idea of Donsker's which made its first appearance in the beautiful thesis of Donsker's student M. Schilder. The general idea in Schilder's thesis was that one should attempt Laplace-type methods to develop asymptotics for the evaluation of Wiener integrals. Although, thinking in terms of Feynman integral representations for solutions to Schrödinger's equation, physicists had made somewhat casual reference to related ideas in order to justify Ehrenfest's “theorem” (the one which asserts that quantum

mechanics becomes classical mechanics as Planck's constant goes to 0), Schilder seems to have been the first mathematician to come to grips with the challenge presented by carrying out Laplace asymptotics in an infinite dimensional setting. However, Schilder's treatment was somewhat primitive and its applicability was severely limited. In particular, only after Varadhan took up the problem did it become clear that Schilder had been studying a very special example of what statisticians call *the theory of large deviations*.

The study of large deviations goes back to the work of Khinchine and Cramér, but the term ‘theory’ is not an accurate description of what those gentlemen had produced. In fact, if there is, even now, something which deserves the name, the theory of large deviations was born in Varadhan's famous 1966 article on the subject, in the CIMS journal *Communications on Pure and Applied Mathematics* (29, no. 3). It was in that article that he clarified the analogy between large deviations and the theory of weak convergence of measures, an analogy on which he based his formulation of *the large deviation principle* in terms of an upper bound for closed sets and a lower bound for open sets. Of course, a formula-



Abel Prize winner Raghu Varadhan  
Photo: Cheryl Sylvant/The Abel Prize/The Norwegian Academy of Science and Letters

tion does not a theory make. But Varadhan provided the theory as well. Namely, as summarized to me by a Japanese friend, the theory of large deviations consists of two steps: the first one requires you to prove either the upper or lower bound yourself, the second step is to get on the telephone and ask Varadhan how to prove the other bound.

As anyone who has followed his career will confirm, large deviations has been a recurring theme in Varadhan's mathematics. For one thing, Varadhan has had an uncanny ability to understand that large deviations are manifest in all sorts of situations where nobody else even suspected their presence. To me, the most spectacular example of his special insight lies in his realization that M. Kac's old formula for the first eigenvalue of a Schrödinger operator can be interpreted in terms of the large deviations. Like those in Schilder's thesis, the large deviations here involve Wiener measure. However, whereas Schilder dealt with large deviations of Brownian paths over a very short interval, the explanation for Kac's formula must be sought in the large deviations of Brownian paths from ergodic behavior over very long intervals. So far as I know (and I was one of his students), Kac himself, much less anyone else, had never guessed that such an interpretation might exist. Furthermore, I suspect that not even Varadhan anticipated the wealth of results to which systematic exploitation of his insight has led over the last 20 years. His insight not only underlies the profound applications which appear in his own famous work with Donsker, but also accounts for the subsequent (possibly over-abundant) effusion of

articles by others (including myself) on the topic.

Toward the end of the period when Varadhan was polishing off the program initiated in Schilder's thesis, he and I began the discussions which eventually led to our formulation of diffusion theory in terms of what we called *the martingale problem*. Those discussions took place over 30 years ago, but they remain in my mind as the single experience which makes me most grateful to have entered mathematics. Of course, the pleasure of participating in what turned out to be a successful enterprise was great. But I think that I am being honest when I assert that the ultimate success of our collaboration was only part of the pleasure which I derived from it. The other part was my getting to know Varadhan. I was a young man who had been afforded every advantage: I had educated, prosperous parents who paid my passage through the best schools in America. Here was a man my own age whose parents, though superbly educated, were far from prosperous. He had won his passage by out-performing all but a handful of the literally millions of Indians his age. Perhaps more impressive to me was that, unlike most of the people I knew who had succeeded in the face of adversity, Varadhan had emerged unscathed. Unlike the majority of gifted people whom I had encountered, Varadhan never used his gifts as a weapon against his less gifted colleagues. He was then, and remains, a true gentleman.

*Daniel W. Stroock*

*Simons Professor, Massachusetts Institute of Technology*

## 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:*  
[imstat.org/meetings/childcare.htm](http://imstat.org/meetings/childcare.htm)

# IMS Elections: candidates' information

## President Elect Nominee

### Nanny Wermuth

**Current position:** Professor, Mathematical Statistics, Chalmers/Gothenburg University, Sweden

**w:** <http://www.math.chalmers.se/~wermuth>

**Degrees, years received, and from where:** PhD Harvard University, Cambridge, USA, 1972; Equivalent of MSc, Ludwig-Maximilian University, Munich, Germany, 1967

**Research interests:** Graphical Markov models, Multivariable Statistics, Applications in the Life and Environmental Sciences

**Previous service to the profession:** Member of Council: International Biometric Society (IBS), 1990–1993; German Region of IBS, 1991–1995; International Statistical Institute, 1995–2004. President: German Region of IBS, 1995–1996; IBS, 2000–2001. Vice chairperson: Program Committee 52nd Session of the International Statistical Institute in Helsinki, 1996–1999. Editorial advisor: *Springer Series of Statistics and Lecture Notes*, 1993–2003; Associate editor: *Multivariate Statistics*, 1998–2001; *Bernoulli*, since 2007.

**Statement:** The present activities by IMS promote statistics, probability and their applications in an impressive way, by publishing some of the most respected and influential journals, by creating appropriate means for free electronic access to research results and by organizing scientific conferences of outstanding quality. I am grateful that I will be able to build on these achievements and want to use them to further enhance IMS activities. My broad goals are to intensify communication and cooperation of scientists worldwide, to strengthen the relations between education and research in theory, computation and application of both statistics and probability, and to increase the awareness of challenges in science and societies that we face now and that we are likely to meet in the future.



## Council Nominees

### Martin Barlow

**Current position:** Professor, Dept. of Mathematics, University of British Columbia

**w:** [www.math.ubc.ca/~barlow](http://www.math.ubc.ca/~barlow)

**Degrees, years received, and from where:**

BA, 1975, University of Cambridge;

Diploma in Mathematical Statistics, 1976, University of Cambridge; PhD, 1979, University of Wales (Swansea)

**Research interests:** Probability, Markov processes, Random walks on random graphs

**Previous service to the profession:** Editor of *Elec. Comm. in Probability*, 2002–2005; Various terms as member of editorial board/associate editor of journals, including *Annals of Probability*, *Prob. Th. Rel. Fields*, *ECP – EJP*, *Ann. IHP (Probability)*; IMS Nominations committee (2003)

**Statement:** The IMS has an excellent record of running low cost, high quality journals. The ways in which journals are distributed, archived and sold continue to change, and we need to ensure that key databases containing published papers remain accessible at reasonable cost. The IMS has taken several initiatives in recent years which will help with us, and I would like to see it continue to work in this area. I would also support cooperation with other societies with similar goals.



### Jean Bertoin

**Current position:** Professor, Laboratoire de Probabilités et Modèles Aléatoires, Université Pierre et Marie Curie (Paris 6)

**w:** <http://www.proba.jussieu.fr/pageperso/bertoin.html>

**Degrees, years received, and from where:**

PhD (1986, Univ. Paris 6), Habilitation à Diriger des Recherches (1991, Univ. Paris 6)

**Research interests:** Lévy processes, branching processes, Coalescence and fragmentation, Brownian motion and stochastic calculus

**Previous service to the profession:** Local organization committee of the conference Stochastic Processes and Applications (Paris, July 2006); Editorial boards: Currently managing editor of *Probability Theory and Related Fields* (jointly with Jean-François Le Gall), associate editor for *Annales de l'Institut Henri Poincaré*, *Alea*, and *Probability Surveys*. Former associate editor of *Annals of Probability* and *Electronic Journal of Probability*.

**Statement:** I would like to contribute to maintaining the high scientific level of publications and meetings of the IMS. I will also support the actions of IMS for the scientific development of less favored countries, especially by sponsoring workshops and summer schools organized in these countries, and by promoting the





**IMS Council elections are open until June 15. Online voting is encouraged (though paper ballots are also accepted: contact Elyse Gustafson for details). Cast your vote at <http://imstat.org/secure/vote2007/vote2007.asp>**

diffusion of open access material for research and teaching in probability and statistics.

### ..... **Mireille Chaleyat-Maurel**

**Current position:** Professor, UFR de Mathématiques et Informatique, Université Paris Descartes

**w:** <http://www.proba.jussieu.fr/perso.php?id=35>

**Degrees, years received, and from where:**

Former student of the Ecole Normale Supérieure, Paris, France (1965–68); Agrégation, France (1969); Thesis in Mathematics, University Paris 6, France (1984); Habilitation in Mathematics, University Paris 6, France (1985)

**Research interests:** Probability Theory, Stochastic Differential Equations, Stochastic Calculus of variations, Filtering Theory

**Previous service to the profession:** Secretary of the French Mathematical Society; Founding Member of Euroscience; Publicity Officer of the European Mathematical Society (EMS); Vice-Chair of the RPA-Maths Committee of EMS; Chair of the UMESCO-International Mathematical Union for WMY2000; Editor of the *IMU Electronic Newsletter*; Member of the Jury of European Contest for Young Scientists

**Statement:** My work as one of the organizers of the Paris Conference on Stochastic Processes and their Applications in 2006 made me realize the leading role of IMS in the promotion of Mathematical Statistics and Probability. I think that IMS could play a greater role in raising public awareness in mathematical and statistical sciences, and I plan to use my past experience to contribute to this aim. I have been involved for a long time in the popularization of Mathematics, in particular by chairing the IMU–Unesco Committee for the World Mathematical Year 2000, and by serving as the Publicity Officer of the European Mathematical Society. I am currently the Editor of the electronic newsletter of the International Mathematical Union (*IMU–Net*) and through this activity, I also plan to develop contacts between IMS and different fields of Mathematics.



### ..... **Ming-Yen Cheng**

**Current position:** Professor, Department of Mathematics, National Taiwan University

**w:** <http://www.math.ntu.edu.tw/cheng/>

**Degrees, years received, and from where:**

BS in Mathematics, 1988, National Tsing Hua University; MS in Statistics, 1990, National Tsing Hua University; PhD in



Statistics, 1994, University of North Carolina at Chapel Hill

**Research interests:** Nonparametric modeling, Semiparametric modeling, Image reconstruction, Clustering and classification, Incomplete data

**Previous service to the profession:** Associate Editor *Annals of Statistics* (2004–2006, 2007–2009); Associate Editor *Statistica Sinica* (2001–); Associate Editor *Lifetime Data Analysis* (2005–); Associate Editor *Journal of the Chinese Statistical Association* (2006–); Academic Advisory Committee, National Science Council (2005–2007); Program Committee, Chinese Statistical Association (2004–); Grant Panel, National Science Council (1999–2001)

**Statement:** I want to contribute to the continuing success of IMS in promoting research in statistics, enhancing the influence of statistics on modern sciences, and dissemination of statistical knowledge. In particular, I like to see IMS organize international meetings, make the IMS journals widely accessible, encourage statistical research that broaden the impact of statistics, and focus on education of future generations of statisticians.

### ..... **Montse Fuentes**

**Current position:** Associate Professor, Statistics Department, North Carolina State University

**w:** <http://www4.stat.ncsu.edu/~fuentes/>

**Degrees, years received, and from where:**

Post–Doc (1998), The National Center of Atmospheric Research, Geophysical Statistics Project, Boulder, CO; PhD Statistics (1998), University of Chicago; BS Mathematics (1993) and BS Music (1993), University of Valladolid, Spain

**Research interests:** Environmental Statistics, Spatial Statistics

**Previous service to the profession:** Lifetime member of the IMS; Associate Editor of the *Annals of Applied Statistics*; Member of the organizing committee of IMS–ISBA 2005; Organizer of meetings sponsored by IMS

**Statement:** As a council member, I intend to promote and encourage the application and further development of statistical analysis to the problems faced in environmental/health and other sciences. I will use IMS as a solid portal to accelerate the transfer of new statistical and mathematical techniques to scientific problems, by organizing workshops and other interdisciplinary activities, such as summer courses. I would like to make more aware IMS members of the funding opportunities and other scenarios that facilitate the initiation and development of interdisciplinary research.



### Geoffrey Grimmett

**Current position:** Professor of Mathematical Statistics, Department of Pure Mathematics and Mathematical Statistics, Cambridge University

**w:** <http://www.statslab.cam.ac.uk/~grg/>

**Degrees, years received, and from where:** MSc (1972), DPhil, MA (1974), Oxford University

**Research interests:** Probability theory, Spatial probability, percolation, Interacting particle systems

**Previous service to the profession:** Previous service to IMS: Associate Editor, *Annals of Probability* (1988–1994); Associate Editor, *Electronic Journal of / Communications in Probability*; Member: Committee on Special Lectures, Committee on Nominations. Previous service to the profession: Managing editor, *Probability Theory and Related Fields* (2000–2005); Mathematical Secretary, Cambridge Philosophical Society (1994–1997)

**Statement:** Probability and statistics are crossroads subjects in science, and the IMS plays a key role in their support and development in North America and around the world. As a Council member, I will work for activities that support excellence, and/or make connections and bring together individuals from different areas of science. In particular, we must retain our outstanding reputation for top-ranking and affordable journals, in paper and electronic formats.



and probability. Started in North America, IMS has gradually become more international. I believe that IMS benefits from being an organisation that is geographically broad both in terms of memberships and in terms of activities, and I want to work for a continued development in this direction. I also think it's important that statistics, and probability for that matter, stay in close contact with frontline research in other scientific disciplines in order to maintain the relevance and impact of 'our science'. The efforts that IMS does to establish such contacts should be sustained and further developed.

### Marta Sanz-Sole

**Current position:** Professor, Faculty of Mathematics, Universitat de Barcelona, Spain

**w:** <http://www.mat.ub.es/~sanz>

**Degrees, years received, and from where:** PhD in Mathematics, 1978, Universitat de Barcelona

**Research interests:** Stochastic Analysis; Infinite-Dimensional Analysis; Malliavin Calculus

**Previous service to the profession:** Committee for Conferences on Stochastic Processes, Bernoulli Society (2006–present); Associate Editor of *Stochastic Processes and Their Applications* (2002–present); Member of the Executive Committee of the European Mathematical Society (1997–2004)

**Statement:** It is a privilege to serve on the IMS council to maintain the outstanding level of an institution considered as their home by a large part of members of the mathematical community. The IMS is being the leader of research dissemination in probability and statistics throughout its publications and scientific activities. In the Internet Era, he should also have a leading role in building up a digital library in probability and statistics of free access. The benefits for dissemination and production of research on these fields, and for making available scientific literature to less favoured countries gives full meaning to such a project. As an European researcher, I believe in the need of structures bringing together mathematicians in Europe and the U.S.A.. We have a lot of to learn from each other. I would like to contribute towards developing new reciprocal agreements with trans-national European societies of pure and applied mathematics. At a concrete level, the organisation of more regular joint scientific events in probability, statistics, and its applications to other fields of mathematics, others sciences and technology could be planned.



### Tobias Rydén

**Current position:** Professor, Centre for Mathematical Sciences, Lund University

**w:** <http://www.maths.lth.se/matstat/staff/tobias/>

**Degrees, years received, and from where:** PhD 1993, Lund University (Mathematical statistics)

**Research interests:** Inference in stochastic processes, in particular hidden Markov and related models; Markov chain Monte Carlo methods; Particle filtering in state-space models; Applications of hidden Markov models and other stochastic processes in bioinformatics, telecommunications, chemistry, etc.

**Previous service to the profession:** IMS member; Associate Editor of the *Scandinavian Journal of Statistics*, 2005–; Member of the Bernoulli Society's European Regional Committee, 2006–; (Co-)Organiser of various workshops and conference sessions.

**Statement:** The IMS does an outstanding job in bringing together researchers and other professionals working in the areas of statistics



### ..... **Maria Eulalia Vares**

**Current position:** Researcher, Centro Brasileiro de Pesquisas Físicas, Rio de Janeiro, Brasil

**w:** <http://www.cbpf.br/~eulalia>

**Degrees, years received, and from where:**

PhD in Statistics, University of California, Berkeley (1980); MS, IMPA, Rio de Janeiro (1977); BS, Federal University of Rio Grande do Sul, UFRGS, Brazil (1975)

**Research interests:** interacting particle systems, stochastic models and problems coming from statistical mechanics, metastability, spatial growth in random environment and percolative systems

**Previous service to the profession:** to the IMS: Associate Editor *Annals of Probability* (1997–2002), Chair of Special Lectures Committee (2005), Local chair for the 2006 IMS Annual Meeting; to the profession: Associate Editor *SPA* (2002–06), Editor *SPA* (2006–), Editor *Ensaios Matemáticos* (Brazilian Math Society) 2004–

**Statement:** I would be happy to contribute for activities of the Society which promote and enhance the communication between the research groups in the various regions of the world, including meetings, special courses, exchange programs for students and for lecturers, etc. This already exists in various forms, and I hope it can grow, providing ways to facilitate the access to recent research topics, to students and researchers, specially those staying in more limited circles.



to serve on the IMS Council to continue to support and improve the excellent publications and meetings sponsored by the IMS, and to work toward increased use of all possibilities for electronic open-access publication. I would also work toward increased IMS membership and stimulation of research at all levels, including further opportunities for international contacts.

### ..... **Alan Welsh**

**Current position:** E.J. Hannan Professor of Statistics, Centre for Mathematics and its Applications, The Australian National University

**w:** <http://www.maths.anu.edu.au/~welstat/>

**Degrees, years received, and from where:**

BSc (Hons) 1982 University of Sydney; PhD 1985 The Australian National University

**Research interests:** Statistical Inference; Statistical Modelling; Robustness; Nonparametric and semiparametric methods; Analysis of Sample Surveys; Ecological Monitoring

**Previous service to the profession:** Associate editor (1993–1997) *The Australian Journal of Statistics*, (1993–) *Biometrics*, (1998–2003) *The Annals of Statistics*, (1998–) *The Australia and New Zealand Journal of Statistics*, (2004–) *Bernoulli*, (2005–) *Journal of the American Statistical Association*, (2006–) *The International Journal of Biostatistics*. (1989–1992) President, Canberra Branch of the Statistical Society of Australia Inc., (1992) Member of The Statistical Society of Australia Inc. Working Party on the Accreditation of Statisticians (1993–1996) Council Member, Canberra Branch of the Statistical Society of Australia Inc. (2005–) Treasurer, Canberra Branch of the Statistical Society of Australia Inc. (2007–) Member of the Accreditation Committee of the Statistical Society of Australia Inc. (1994–1996) Member, The Institute of Mathematical Statistics Committee on Fellows (1999) Member, The Institute of Mathematical Statistics Nominating Committee. (2001–2003) Royal Statistical Society Research Committee; (2006–) Member of Council, International Biometric Society.

**Statement:** The purpose of the IMS is to foster and disseminate research in statistics and probability. In fulfilling its purpose, the IMS plays an important role in developing and encouraging the work of young and early career members. We need to look at doing more for these members (including those based outside the US) as a strong, enthusiastic group of young and early career members is needed to ensure the future of IMS.



### ..... **Jon A. Wellner**

**Current position:** Professor of Statistics, Department of Statistics, University of Washington

**w:** <http://www.stat.washington.edu/jaw/>

**Degrees, years received, and from where:**

BS, 1968, University of Idaho; PhD, 1975, University of Washington

**Research interests:** Empirical processes, semiparametric models, asymptotic theory, shape constrained inference, inverse problems

**Previous service to the profession:** Associate Editor, *Ann. Statist.* 1983–1988, 1992–1994; Fellow of the IMS (1983); Committee on Fellows, 1991–1992; Special Invited Paper Committee, 1994–1996; IMS Program chair, 1996–1998; Nominating Committee, 1999–2001; Co-Editor, *Annals of Statistics*, 2001–2003; IMS Executive Editor, *Statistics Surveys*, 2007–present

**Statement:** The IMS is a key international organization supporting research and education in statistics and probability. I would like



# OBITUARY: Lincoln Moses

## 1921–2006

LINCOLN MOSES, founder of the Stanford biostatistics program, former chair of the Stanford statistics department, and an inspirational practitioner and teacher of applied statistics, died December 17 at his home in Portola Valley, California.

Born in Kansas City, Missouri in 1921, but raised in Los Angeles, Moses obtained an AB from Stanford in 1941, and a PhD in statistics, also from Stanford, in 1950. He was the first student in the department to take the oral exam, and the second, after Herbert Solomon, to receive his degree. In between the two degrees he served in the Navy during World War II. His first faculty job was at Columbia, returning to Stanford as a faculty member in 1952.

Moses' appointment was split between the statistics department and the medical school, at a time when Stanford's medical school was located in San Francisco, 30 miles from Palo Alto. His legendary "data side manner" enabled him to understand the essence of a medical statistics problem, and to solve it, often on the spot, even though he had no medical training.

When the medical school moved down to Stanford in 1959, the biostatistics division became a small but crucial part of both the medical and statistics scene. By the 1960's it housed four faculty, Moses, Byron "Bill" Brown, Rupert Miller, and Bradley Efron, with all but Brown having joint appointments in the statistics department. This was a period when decision-theoretic mathematical statistics held sway. Moses' mentorship opened a window on a different statistical world, where the applied spirit took precedence over theory, and was a key element of training for students and young faculty. (No theoretical slouch himself, Moses coauthored a best-selling introductory book on decision theory with Herman Chernoff.)

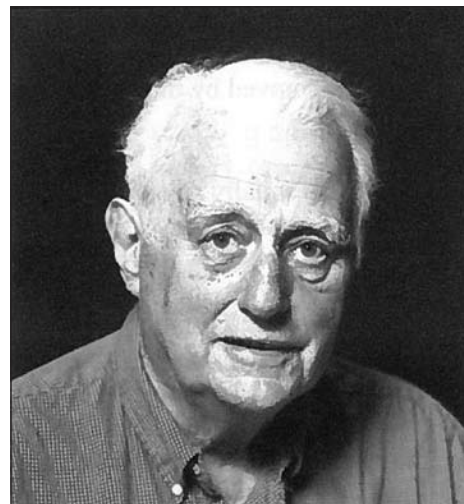
A large, handsome, imposing figure, with a white beard and a name to match, Moses was a natural leader. From 1965 to 1968 he was Associate Dean for Humanities and Sciences at Stanford, and Dean of Graduate Studies from 1969 to 1975—during which tumultuous times he had to settle such questions as was William Shockley qualified to teach a course in human genetics. (He was deemed unqualified.) A lifelong Quaker, he and other faculty members taught an interdisciplinary course in "peace studies" that still continues at Stanford.

From 1978 to 1980, the "oil-shock" years, Moses headed the Energy Information Administration under President Jimmy Carter. There was a felt need for accurate data on energy consumption in the United States, and Moses used both his theoretical and applied statistical skills, as well as administrative savvy, to provide practical answers.

A man of many parts, Moses and his good friend John Tukey were avid bird watchers. Always fond of the outdoors, Moses was liable to disappear into the remote California trails and deserts during school vacations. At Stanford parties he impressed students with his ability to open a bottle of wine without an opener (by gently tapping it against a wall). The wine didn't go wasted after the feat was done.

A Quaker memorial service in February drew several hundred friends, family, and acquaintances. After an hour of warm tribute, the group, following Moses' explicit directions, enjoyed an enormous variety of pies. The memorial brochure quoted his answer to "what kind of pie do you like?" as "warm pie and cold pie".

Lincoln Moses is survived by his second wife Mary Lou Moses, five children from his first marriage, and four step-children from his second.



*Moses's answer to 'What kind of pie do you like?'*

“

*Warm pie and cold pie*

”

*Bradley Efron  
Stanford University*



# Terence's Stuff: *Then and Now*

**Terry Speed has reflected, in the area with the greatest concentration of statisticians in the world, on danger in career choices.**



I recently spent a week in the Triangle area of North Carolina. This must have the greatest concentration of statisticians in the world. It has three major universities, each strong in statistics, many research institutes, including two devoted to statistics, several substantial branches of pharmaceutical and other companies which employ many statisticians, and the largest statistical software company on our planet.

How did this come to pass? Someone better qualified than me really should answer this question (and perhaps has), but my impression is that it all goes back to the vision of a truly remarkable woman, Gertrude M. Cox. In 1940, Cox was appointed the first head of North Carolina State University's Department of Experimental Statistics (how she got there is a nice little story in itself). After spending a few years building up that department—William G. Cochran was an early appointment—she worked to establish a Department of Mathematical Statistics at the University of North Carolina in Chapel Hill, and arranged for Harold Hotelling to come from Columbia to head it. This was a promising start, and things just got better. The two departments grew, biostatistics was added at Chapel Hill, along the way statistics started at Duke, institutes started, and here we are now.

Both Cox and Hotelling described their visions for statistics on more than one occasion—Hotelling in the *Annals* in 1940 and 1948, and Cox in *JRSSB* in 1950 and *JASA* in 1957—so we know rather well

what they thought statistics in a university should be all about. I found it interesting to keep these views in mind as I met and talked with people during my week in their territory.

Hotelling in 1940 felt it was quite important that “in addition to the pure mathematics and the knowledge of statistical theory, a competent statistician or teacher of statistics needs a really intimate acquaintance with the problems of one or more empirical subjects in which statistical methods are applied.” On this score, I was delighted (and a little surprised) to find that almost all the young statisticians I met were firmly embedded in some empirical subject area, and had a strong commitment to addressing problems from that area. Topics included the analysis of queuing data from phone call centers, environmental monitoring, and computational biology and bioinformatics (CBB).

Cox, in her 1956 address, wrote: “The statistical horizon looks bright. Exciting experiences lie ahead for those young statisticians whose minds are equipped with knowledge and who have the capacity to think constructively, imaginatively and accurately. ... We should spend most of our time seeking out the new, the underdeveloped, the unexplored or even the dangerous areas”. The many young people heavily involved in CBB do seem to be following this advice, for these areas really are, from the viewpoint of statisticians, “unexplored...even...dangerous”. I had discussions at all three of the universities about the many difficulties of reconciling a



commitment to the cross-disciplinary approach required of statisticians seriously engaged in

Cox: “truly remarkable”

CBB with the traditional statistical career path. As more and more people go down this route, it will undoubtedly become easier, but at the moment there are indeed many dangers, stemming in part from the paucity of senior faculty engaged in the field, from the absence of suitable administrative structures, from the greater demands put on interdisciplinary researchers, the conservatism of journals, and much more. It won't be easy for everyone, and sadly, I could only agree with one person who commented that in the process of developing CBB in universities, there will be casualties. I don't think most of us are used to real danger in our career choices, and I felt more than a little ambivalent about encouraging them to persevere, though encourage them I did.

Both Hotelling and Cox believed strongly in the service role of statisticians. Despite this tradition, I didn't get a sense that the present generation of statisticians was especially committed to a service role. Perhaps as so much more is expected of them these days, this is not unreasonable; perhaps I just didn't hear about it. Overall, I felt that not only were the general parts of Hotelling's and Cox's visions still broadly applicable, the majority of young statisticians I met were living out those visions. However, what was very striking to me, though with hindsight it should not have been, was how dated the details of their visions had become. In 1940 Hotelling could write that “the work of a Department of Statistics should be concerned largely with sampling theory, and should emphasize the unity of statistical methods and theory.” Few would agree with this today, and even fewer would encourage risk-taking in choice of research areas. But if Cox's vision led to the state of statistics today in the Triangle area, flirting with danger can't be all bad.

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

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

### Key Dates for JSM 2007

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



*If you'll be in Salt Lake City on the Saturday before or after JSM, how about visiting the Farmers Market in Historic Pioneer Park at the corner of 300 West and 300 South, between 8:00am and 1:00pm. There's music and entertainment, as well as delicious fresh and local produce. Go hungry, and take cash!*



Photos: Eric Schramm / Salt Lake CVB

Now an IMS co-sponsored meeting

**Skorokhod Space: 50 Years On**

June 17–23, 2007

Kyiv, Ukraine

[http://www.imath.kiev.ua/~skor\\_space](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](mailto:nrc@bios.unc.edu)

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

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

January 9–11, 2008

Bormio, Italy (Italian Alps)

**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  
12:15–4:30 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](http://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**, University of Connecticut.

*Harmonic functions and Harnack inequalities for stochastic processes with jumps.*

**Maury Bramson**, University of Minnesota.

*Stability for queueing networks.*

**Michel Ledoux**, Université Paul-Sabatier (Toulouse III). *Concentration inequalities for random matrix and random growth models.*

In addition, there will be one or two one-hour lectures by **Rodrigo Bañuelos**, University of Purdue, **Chris Burdzy**, University of Washington, Seattle, and **Ruth Williams**, University of California, San Diego.

More information about the program can be found on the web at [www.math.cornell.edu/~durrett/CPSS2007/](http://www.math.cornell.edu/~durrett/CPSS2007/)

There will be time in the program for roughly two dozen 25-minute talks. Participants interested in giving a talk should submit a title and abstract when they register. The deadline for applying for support was **April 1, 2007**.



**MCMSki II**  
poster included with  
this issue



# IMS Meetings around the world

**International Conference on the Frontier of Statistics: High Dimensional Data Analysis**  
**August 13–14, 2007**

**Yunnan University, Kunming, China**

IMS Rep: Samuel Kou

**w** <http://peace.med.yale.edu/pub/kunming.htm>

This international conference will be co-organized by Yunnan University, Yale University, and the Chinese Academy of Sciences, and co-sponsored by the IMS. The theme, high dimensional data analysis, covers theoretical, methodological, and scientific topics related to the analysis of complex and large scale data. Examples of the topics include machine learning, dimension reduction, analyses of post-genome data, and nonparametric theory and methods.

For program and general information, email Heping Zhang **e** [Heping.Zhang@yale.edu](mailto:Heping.Zhang@yale.edu)

**NEW**

**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 IMS. 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. 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. Check the website for 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](mailto:wc2008@ims.nus.edu.sg)

Chair of the Local Organizing Committee: Louis Chen

Chair of the Scientific Program Committee: Ruth Williams

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

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

The venue for the meeting is the National University of Singapore. Singapore is a vibrant, multi-cultural, cosmopolitan city-state that expresses the essence of today's New Asia. It offers many attractions both cultural and touristic, such as the Esplanade and the Singapore Night Safari. On behalf of the Scientific Program and Local Organizing Committees we invite you to join us in Singapore for this exciting meeting. Your participation will ensure that the 2008 BS/IMS meeting will be a memorable scientific event.



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

## At a glance:

*forthcoming*

*IMS Annual*

*Meeting dates*

**2007**

**IMS Annual Meeting @**

**JSM:** Salt Lake City,

**July 29–August 2,**

**2007**

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

**2008**

**IMS Annual Meeting/**

**7th World Congress**

**in Probability and**

**Statistics:** Singapore,

**July 14–19, 2008.**

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

**JSM:** Denver,  
**August 3–7, 2008**

**2009**

**IMS Annual Meeting**

**@ JSM:** Washington,

**August 2–6, 2009**

**2010**

**IMS Annual Meeting:**

Location TBA,

dates TBA

**JSM:** Vancouver,

Canada, **August**

**1–5, 2010**

**2011**

**IMS Annual Meeting @**

**JSM:** Miami Beach,

FL, **July 31–**

**August 4, 2011**



# 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](mailto: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 24<sup>th</sup>–27<sup>th</sup>**  
On the campus of  
**University of California, Irvine**

**UCIrvine**  
UNIVERSITY OF CALIFORNIA, IRVINE

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

**Meeting Highlights**  
Short Course on Causal Inference  
Sunday, June 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](http://www.ics.uci.edu/wnar)

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

**WNAR / IMS 2007**

## IMS 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](mailto:spa07@math.uiuc.edu)

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

Other invited speakers include Thierry Bodineau, Shizan Fang, Antal Jarai, Tze Leung Lai, Avi Mandelbaum, Sylvie Méléard, Martin Mohle, David Nualart, Yann Ollivier, Hirofumi Osada, Jim Pitman, Silke Rolles, Scott Sheffield, Vidas 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](mailto: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](mailto: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](mailto:iwms@uwindsor.ca)

**International Organizing Committee:**

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

**Local Organizing Committee:**

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

## 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

### Third Workshop on Monte Carlo Methods

May 13–14, 2007

Harvard University

**NEW**

<http://www.people.fas.harvard.edu/~junliu/Workshops/workshop2007/index.html>

This workshop is intended to provide a forum for the presentation of recent developments in the efficient design, theoretical analysis, and novel application of Monte Carlo methods, with an emphasis on their relevance to bioinformatics, engineering, and statistics. We hope to bring together probabilists, statisticians, engineers, computational biologists, and, most importantly, interested graduate students, to share exciting developments, to foster new ideas, and to stimulate the exchange of information between specialists in various areas. The previous two workshops were highly successful and all the participants raved about them. We especially encourage the participation of graduate students and postdocs. More information on accommodation, venue etc. can be found at the workshop website: Contact: Jun Liu, Professor of Statistics, Harvard University.

### Summer School in Advanced Nonparametric Statistics

May 21–24, 2007

Louvain-la-Neuve, Belgium.

**NEW**

<http://www.stat.ucl.ac.be/edt/summerschool/index.html>

Rainer von Sachs (President of the Graduate School in Statistics and Actuarial Sciences) • [edtstatactu@stat.ucl.ac.be](mailto:edtstatactu@stat.ucl.ac.be)

Organised by the Graduate School in Statistics and Actuarial Sciences of the Belgian French Speaking Community at the Institut de statistique, Université catholique de Louvain, Belgium. Speakers are :

**Oliver Linton** (London School of Economics) on “Nonparametrics in Finance”

**Jean Opsomer** (Iowa State University) on “Nonparametric Regression in Surveys”

**Marten Wegkamp** (Florida State University) on “Nonparametric Methods for Model Selection”

Each of these international experts will give a 6 hours lecture during this summer school. In addition informal contacts between participants and speakers will be encouraged during coffee, lunch and social activities. Participation is free of charge but travel and accommodation needs to be arranged on your own expenses.

We hope to see you soon here in Louvain-la-Neuve.

### Numerical Methods for Nonlinear Elliptic Equations

May 21–25, 2007

University of Iowa

**NEW**

<http://www.math.uiowa.edu/events/CBMS2007/>

Lecturer: Roland Glowinski. Organizers: Kendall E. Atkinson, Weimin Han, Laurent O. Jay, Brian E. Moore, Suely Oliveira and David Stewart • [cbms\\_2007@math.uiowa.edu](mailto:cbms_2007@math.uiowa.edu)

### Harvard University Statistics Department Second Summer Retreat: Modern Perspectives on Quantitative Financial Modeling

June 11–13, 2007

Harvard, Mass

**NEW**

<http://www.stat.harvard.edu/summer>

For finance professionals seeking to enrich their quantitative skills to meet the challenges of today's financial markets; for advanced users of statistics wanting to learn about recent advances in statistical methodologies and simulation techniques; and for quantitative researchers wishing to broaden their theoretical and practical understanding of quantitative financial models.

Opening Keynote Speaker: **Mohamed El-Erian**, President and CEO of Harvard Management Company (HMC); Closing Keynote Speaker: **John Campbell**, Harvard Professor of Economics, and an HMC Board Member; Plenary Guest Speaker: **Andrew Lo**, Harris & Harris Group, Professor—MIT Sloan School of Management, and Founder of AlphaSimplex Group, LLC.

Topics include: Monte Carlo Simulation, Risk Management, Extreme Value Theory, Derivatives Trading, Bayesian Inference, High-Dimensional Volatility Estimation, and Copula Models in Finance.

Industry Panel Session on Current Quantitative Challenges Facing Market Practitioners. Moderator: Stephen Blyth, Vice President of HMC; Panelists: Jim Gatheral, Managing Director at Merrill Lynch; Andrew Morton, Head of European Fixed Income, Lehman Brothers; and Emanuel Derman (to be confirmed), Head of Risk at Prisma Capital Partner.

For details on the program and to register, please see the website. **Enrollment is limited.**

**Workshop on Random Polymers****June 18–22, 2007****EURANDOM, Eindhoven, The Netherlands**

**W** [http://www.eurandom.tue.nl/workshops/2007/Random%20Polymers/RandomPolymers\\_main.htm](http://www.eurandom.tue.nl/workshops/2007/Random%20Polymers/RandomPolymers_main.htm)

Polymers continue to attract considerable interest. As part of probability theory, combinatorics and statistical physics, polymer models are designed to describe and help understand the configurational and thermodynamic properties of polymer molecules in a variety of different situations.

Linear polymer molecules are characterised by spatial flexibility and by self-interaction and interaction with their surroundings. Models are needed which take account of their resulting configurational degrees of freedom. The simplest models are random walks and directed walks. Self-avoiding walk models are more difficult, but they properly account for the excluded-volume effect, i.e. the fact that monomers take up space to the exclusion of other monomers.

Polymers can exhibit phase transitions. For instance, a polymer can change from an expanded coil to a compact ball when the temperature is decreased, due to self-attraction or repulsion from a liquid in which it is immersed. Similarly, polymers can adsorb at a surface, with a phase transition from adsorbed to desorbed behaviour as the temperature is increased. There are additional complications in random copolymers, where the polymer consists of at least two types of monomers, arranged along the polymer chain in a random order. Random copolymers exhibit collapse and adsorption transitions, and there are challenging questions about how the randomness affects the nature of the phase transition. Random



copolymers can also localize at an interface between two immiscible liquids, distributing their monomers between the two liquid phases to optimise their energy.

This workshop is designed to review recent progress in the study of polymers. The emphasis will be on their rigorous mathematical treatment. The workshop is intended to bring together researchers in probability theory, combinatorics and statistical physics.

**Speakers:** Kenneth Alexander (University of Southern California); Marek Biskup (University of California); Erwin Bolthausen (Universität Zurich); Richard Brak (University of Melbourne); Francesco Caravenna (Università degli Studi di Padova); Francis Comets (Université Paris 7); Jean-Dominique Deuschel (Technische Universität Berlin); Giambattista Giacomin (Université Paris 7); Andreas Greven (Friedrich-Alexander-Universität Berlin); Tony Guttmann (University of Melbourne); Remco van der Hofstad (Eindhoven University of Technology); Tijs Michels (Technische Universiteit Eindhoven); Enzo Orlandini (Università degli Studi di Padova); Alex Owczarek (University of Melbourne); Nicolas Petrelis (EURANDOM); Andres Rechnitzer (University of British Columbia); Janse van Rensburg (York University); Vladas Sidoravicius (IMPA); Gordon Slade (University of British Columbia); Cristine Soteros (University of Saskatchewan); Carla Tesi (University of Bologna); Fabio Toninelli (Ecole Normale Supérieure de Lyon)

**Organizers:** Frank den Hollander, Leiden University ([denholla@math.leidenuniv.nl](mailto:denholla@math.leidenuniv.nl)); Stu Whittington, University of Toronto ([swhittin@chem.utoronto.ca](mailto:swhittin@chem.utoronto.ca))

For more information and registration, see the website.

**Conference on Recent Advances in  
Mathematical Methods, Models and  
Applications**
**April 28–29, 2007****Lahore, Pakistan**

**W** [http://web.lums.edu.pk/%7Ecasm/pdf/2007/Conference\\_on\\_RMMMA-07/](http://web.lums.edu.pk/%7Ecasm/pdf/2007/Conference_on_RMMMA-07/)  
In collaboration with Math Dept., CIIT, Islamabad and Math Dept., QAU, Islamabad. Contact: *Secretary, Centre for Advanced Studies in Mathematics, LUMS, 54792-Lahore* **e** [kashifi@lums.edu.pk](mailto:kashifi@lums.edu.pk) **t** 042-5722670-79, Ext. 2121

**Statistical physics of social dynamics: opinions, semiotic dynamics, language****July 14–19, 2007****Erice, Sicily**

**W** <http://pil.phys.uniroma1.it/erice2007>

The conference will take place from Sunday 15th to Thursday 19th. In addition to the main track, an atelier directed by Luc Steels on “Modeling Language Evolution with Computational Construction Grammar” will start on Saturday 14th (<http://www.csl.sony.fr/erice2007/>). The conference is part of a series of events organized in Erice in the framework of the International school of Complexity. In this specific case it will also be a Satellite Meeting of the XXIII International Conference on Statistical Physics (STATPHYS) which will take place in Genoa on July 9–13 2007.

We have extended the deadline for registration to May 1 and we encourage interested people to register as soon as possible. An acknowledgment of the registration and the acceptance of the application will be notified soon with further details on the payment of the registration fee. Should you have any questions, please do not hesitate to contact us at [erice2007@gmail.com](mailto:erice2007@gmail.com). We sincerely hope that you will be able to join us.





## Fluctuations and Scaling in Materials

### Satellite meeting to Statphys 23

July 4–7, 2007

Todi, Italy

**NEW**

<http://fsm.isc.cnr.it/>

Statistical physics is a fundamental tool necessary to understand the behaviour of matter, and is becoming ever more important in the modern world of carefully engineered materials. The presence of disorder and heterogeneities creates spatial and temporal fluctuations at all scales and often a sample is manifestly out of equilibrium necessitating the tools of non-equilibrium statistical mechanics. These phenomena are intractable with textbook engineering-oriented methods or classical thermodynamics. Interactions can amplify the fluctuations and lead to the emergence of non-trivial size effects and instabilities.

The aim of this satellite meeting to Statphys 23 is to bring together theorists and experimentalists working in phenomena of relevance for the statistical mechanics community, having their roots in materials science. Aspects of primary focus for the conference range from the noise phenomena present in a system responding to external (mechanical, magnetic, electric) perturbations to theories of critical phenomena applied in this field, to experiments looking for novel signatures of statistical behavior, to scaling phenomena in material-related problems. These include the mechanical behavior of materials—fracture and plasticity, Barkhausen noise in magnetic materials, electromigration, vortex noise in superconductors, martensitic transformations and much more.

**The invited speakers include:** D. Bonamy (Paris); D. Corcoran (Limerick); K. Dahmen (U. Ill., Urbana-Champaign); G. Durin (Torino); T. Einstein (Maryland)\*; J. Fineberg (Jerusalem); W. Kleemann (Duisburg); A. Kolton (Madrid); A. Lemaitre (Institut Navier); W. Pantleon (Riso); P. Schall (Amsterdam); J. Schweitzer (Davos); L. Sorensen (U. Washington); L. Vanel (Lyon)\*; E. Vives (Barcelona); J. Weiss (Grenoble); M. Zaiser (Edinburgh); S. Zapperi (Rome) [\* to be confirmed]

The program will include, in addition to invited talks, a number of contributed talks and a poster session. It will run from Wednesday morning to lunchtime on Saturday (thus allowing for easy departure and/or participation in Statphys in Genova). The deadline for abstract submission is 15 April 2007 and for registration, 30 April 2007. A €150 fee will be charged (on-site), which includes local organization expenses and the social dinner. Note that we will select 2–3 abstracts of young scientists (under 35 years) to be promoted as invited talks. If you want your contribution to be considered please notify us of your eligibility.

[fsm@isc.cnr.it](mailto:fsm@isc.cnr.it)

## European Course in Advanced Statistics (ECAS)

September 24–28, 2007

Aussois, France

**NEW**

<http://web.upmf-grenoble.fr/labsad/pages/ecas2007>

### COURSE ANNOUNCEMENT AND CALL FOR APPLICATION

We are pleased to invite you to participate in the 11th edition of the European Courses in Advanced Statistics (ECAS). The topic of this course is Structural Equation Models (SEM). The ECAS 2007 session will give a general overview of the methodological and theoretical aspects of SEM, in the case of numerical variables (normal distribution or else) as well as categorical and ordinal cases. Most recent developments will be considered, and the PLS approach will receive attention, for models integrating formative as well as reflective constructs.

The audience of this ECAS Session are PhD students, substantive researchers, and methodologists in marketing, economics, the social and the behavioral sciences, as well as biometricians and statisticians with interests in structural equation modeling. The participation of young researchers is favoured through scholarships (to partly cover the registration fees and accommodation costs, but not including travel.) Scholarships are limited and are granted according to strictly defined criteria.

It is assumed that the participants benefit of a good background in statistics up to and including multivariate analysis, and have been exposed to matrix algebra. Participants will learn modeling real data—eventually on their own WIFI compatible laptop—but no previous acquaintance with one of the currently available software packages in Structural Equation Modeling is required.

### Lecturers:

K. Bollen, Univ. of North Carolina, Chapel Hill, USA

I. Moustaki, Athens Univ. of Economics and Business, Greece

J. Arbuckle, Temple Univ., USA

M. Tenenhaus, HEC Business School, Jouy-en-Josas, France

P. Valette-Florence, IAE, Univ. Grenoble 2, France

V. E. Vinzi, univ. Federico II, Napoli, Italy.

### Important dates:

The deadline for application is May 1, 2007. Acceptance notification by June 1, 2007.

Further information is available on the web site (including a downloadable poster, leaflet and flyer).

**Biometrical Feature Identification and Analysis****September 6–8, 2007****Göttingen, Germany****NEW**

**w** <http://www.stochastik.math.uni-goettingen.de/biometrics2007/>  
 The Institute for Mathematical Stochastics and the DFG Graduate Research School 1023 “Identification in Mathematical Models” at the University of Goettingen, Germany, will host the Conference “Biometrical Feature Identification and Analysis” at Goettingen, Germany from Thursday, 6 September to Saturday, 8 September, 2007.

Scientific organisation: Axel Munk and Preda Mihailescu. Local organisation: Stephan Huckemann, Thomas Hotz and Krzysztof Mieloch

This conference aims to bring key researchers from computational, statistical, numerical, physical and biological science and industry development together who work on diverse areas in the field of biometrical identification systems.

For details and registration please visit the website.

We are looking forward to seeing you in Goettingen!

**Current and Future Trends in Nonparametrics****October 11–12, 2007****University of South Carolina, Columbia, SC****NEW**

**w** <http://www.stat.sc.edu/~hitchcock/2007nonparametrics.html>

**Plenary Speakers:**

Pranab K. Sen, University of North Carolina, Chapel Hill: *The Present and Future of the Field of Nonparametric Statistics*

Jianqing Fan, Princeton University: *Semiparametric Methods for Longitudinal Data*

Jana Jureckova, Charles University: *Rank-based Methods in Regression*

Raymond Carroll, Texas A&M University: *Nonparametric Methods in Bioinformatics*

**Finite Morse Index Solutions and Related Topics****December 16–20, 2007****University of Texas at San Antonio****NEW**

<http://math.utsa.edu/~ahmad/cbms/>

Lecturer **E.N. Dancer**. Organizer Shair Ahmad **t** 210-458-4758

**e** shair.ahmad@utsa.edu

**BioInfoSummer07: Sequence, Structure, Evolution & Networks****ICE-EM Summer Symposium in Bioinformatics****December 10–14, 2007****Australian National University, Canberra, Australia.****NEW**

**w** <http://www.maths.anu.edu.au/events/BioInfoSumm07/>

The BioInfoSummer Symposium comprises both a research meeting in bioinformatics, and a summer school, aimed at promoting bioinformatics as an interdisciplinary research area to interested researchers and students. Each day starts with educational lectures followed by keynote and contributed presentations. Specialised Workshops are given.

Invited speakers include:

Lloyd Allison, Monash University; Hans Binder, Leipzig University; John Mattick, University of Queensland; Rafael Najmanovich, EBI; Rasmus Nielsen, University of Copenhagen; Allen Rodrigo, University of Auckland; Gordon Smythe, Walter Eliza Hall Institute; Terry Speed, University of California, Berkeley/ WEHI; Matthew Wakefield, Walter & Eliza Hall Institute

Travel scholarships are available to students (advanced undergraduate/honours and postgraduate) from Australian and New Zealand universities, and to students and early career researchers from Asian universities. Partial scholarships are also available, including students from institutions associated with the Pacific Rim Mathematical Association (PRIMA). For further information, see the website.

**IWAP2008: International Workshop on Applied Probability****July 7–10, 2008****University of Technology of Compiegne, France****NEW**

**w** <http://www.lmac.utc.fr/IWAP2008/>

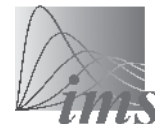
Contact: N. Limnios **e** nikolaos.limnios@utc.fr and J. Glaz **e** joseph.glaz@uconn.edu

**International Congress of Mathematicians 2010****August 19–27, 2010****Hyderabad, India****NEW**

Prof. Hendrik W. Lenstra, Chair of the Program Committee, Mathematisch Instituut, Universiteit Leiden, Postbus 9512, 2300 RA Leiden, The Netherlands

**e** hwlicm@math.leidenuniv.nl

# *The Annals of Applied Statistics*



See what's in the **first issue**

*On testing the significance of sets of genes* .....

Brad Efron and Rob Tibshirani

*Control of the Mean Number of False Discoveries, Bonferroni, and Stability of Multiple Testing* .....

Alexander Gordon, Galina Glazko, Xing Qiu and Andrei Yakovlev

*Coupling of Hidden Markov Models for the Discovery of Cis-Regulatory Modules in Multiple Species* .....

Qing Zhou and Wing Hung Wong

*Random-set methods identify distinct aspects of the enrichment signal in gene-set analysis* .....

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Michael Stein

*Extending the rank likelihood for semiparametric copula estimation* .....

Peter D. Hoff

*A multivariate semiparametric Bayesian spatial modeling framework for hurricane surface wind fields* .....

Brian James Reich and Montserrat Fuentes

*Of Mice and Men: Sparse Statistical Modelling in Cardiovascular Genomics* .....

David M Seo, Pascal J Goldschmidt, and Mike West

...and more: check [www.imstat.org/aoas/next\\_issue.html](http://www.imstat.org/aoas/next_issue.html) for the latest lineup

Editors: B. Efron, S. Fienberg,  
M. Stein, M. Newton

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SAMSI [2 ads]

### USA: California

#### Naval Postgraduate School

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NPS is located on the Monterey Peninsula, about 120 miles south of San Francisco. Information about the OR Department and NPS can be found on the department's Web page: <http://www.nps.navy.mil/or/>. Applicants should e-mail a cover letter and CV to Robert Koyak, [rakoyak@nps.edu](mailto:rakoyak@nps.edu). Relocation expenses are negotiable.

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Candidates interested in this position are requested to send a letter of application, curriculum vita, graduate transcripts, at most one reprint/preprint, and three letters of recommendation to:

*Robert Tibshirani, Ph.D.*

*Chair, Faculty Search Committee*

*c/o Jessica Bussey*

*Department of Health Research and Policy*

*Stanford University School of Medicine*

*Stanford, CA 94305-5405*

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**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](http://www.samsi.info) for further information and application instructions. Members of underrepresented groups are particularly encouraged to apply. AA/EOE.

**USA: North Carolina****SAMSI****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](http://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 **NEW** symbol. **t** means telephone, **f** fax, **e** email and **w** website. Please submit your meeting details and any corrections to Elyse Gustafson at [erg@imstat.org](mailto:erg@imstat.org)

## 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>

**NEW** **May 13–14:** Harvard University, MA, USA. **Third Workshop on Monte Carlo Methods**. Contact: Jun Liu, Professor of Statistics, Harvard University. **w** <http://www.people.fas.harvard.edu/~junliu/Workshops/workshop2007/index.html>

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

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

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

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

**NEW** **May 21–24:** Louvain-la-Neuve, Belgium. **Summer School in Advanced Nonparametric Statistics**. Contact Rainer von Sachs, President of the Graduate School in Statistics and Actuarial Sciences **e** [edtstacta@stat.ucl.ac.be](mailto:edtstacta@stat.ucl.ac.be) **w** <http://www.stat.ucl.ac.be/edt/summerschool/index.html>

**NEW** **May 21–25:** University of Iowa. **Numerical Methods for Nonlinear Elliptic Equations**. Organizers: Kendall E. Atkinson, Weimin Han, Laurent O. Jay, Brian E. Moore, Suely Oliveira and David Stewart **e** [cbms\\_2007@math.uiowa.edu](mailto:cbms_2007@math.uiowa.edu) **w** <http://www.math.uiowa.edu/events/CBMS2007/>

**May 22–26:** University of Southern California, Los Angeles. **Conference on Inverse Problems in Stochastic Differential Equations**. Limited student/young researcher support available: Ser-

gey Lototsky **e** [lototsky@usc.edu](mailto: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](mailto:alan@temple.edu)

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

**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](mailto:iwms@uwindsor.ca) **w** <http://www.uwindsor.ca/iwms>

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

**June 9–12:** Rome, Italy. **6th International Workshop on Objective Bayesian Analysis**. Short course on June 8. **e** [brunero.liseo@uniroma1.it](mailto:brunero.liseo@uniroma1.it) **w** <http://3w.eco.uniroma1.it/OBo7>

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


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

**NEW** **June 11–13:** Harvard University, MA, USA. **Harvard University Statistics Department Second Summer Retreat: Modern Perspectives on Quantitative Financial Modeling**. **w** <http://www.stat.harvard.edu/summer>


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

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

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

 **June 17–23:** Kyiv, Ukraine. **Skorokhod Space: 50 Years On.** IMS reps Paul Dupuis, David Nualart **e** skor\_space@imath.kiev.ua **w** [http://www.imath.kiev.ua/~skor\\_space](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/](http://www.math.cornell.edu/~durrett/)

 **June 18–22:** EURANDOM, Eindhoven, The Netherlands. **Workshop on Random Polymers.** Contact Frank den Hollander **e** denholla@math.leidenuniv.nl or Stu Whittington **e** swhittin@chem.utoronto.ca **w** [http://www.eurandom.tue.nl/workshops/2007/Random%20Polymers/RandomPolymers\\_main.htm](http://www.eurandom.tue.nl/workshops/2007/Random%20Polymers/RandomPolymers_main.htm)

**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 4–7:** Todi, Italy. **Fluctuations and Scaling in Materials.** **e** fsm@isc.cnr.it **w** <http://fsm.isc.cnr.it/>

**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](http://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](mailto: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 14–19:** Erice, Sicily. **Statistical physics of social dynamics: opinions, semiotic dynamics, language.** Satellite Meeting of STATPHYS23. **e** [erice2007@gmail.com](mailto:erice2007@gmail.com) **w** <http://pil.phys.uniroma1.it/erice2007> [Includes atelier by Luc Steels: “Modeling Language Evolution with Computational Construction Grammar”, Saturday 14 **w** <http://www.csl.sony.fr/erice2007/>]

**July 22–25:** Auburn University, AL. **First International Workshop in Sequential Methodologies 2007.** Co-Chairs Nitish Mukhopadhyay **e** [nitish.mukhopadhyay@uconn.edu](mailto:nitish.mukhopadhyay@uconn.edu) and Mark Carpenter **e** [carpedm@auburn.edu](mailto:carpedm@auburn.edu) **w** <http://www.stat.auburn.edu/iws2007/>

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


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

# International Calendar *continued*

## July 2007 continued

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

## August 2007



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

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

August 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/>

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 13–14: Yunnan University, Kunming, China. **International Conference on the Frontier of Statistics: High Dimensional Data Analysis**. IMS Rep: Samuel Kou. Contact Heping Zhang **e** [Heping.Zhang@yale.edu](mailto:Heping.Zhang@yale.edu) **w** <http://peace.med.yale.edu/pub/kunming.htm>

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](mailto:fjsamaniego@ucdavis.edu) or Bovas Abraham, ISBIS President **e** [babraham@uwaterloo.ca](mailto: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/~bsconfo7/>

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

## September 2007

September 1–6: Hejnice, Czech Republic. **Robust and Nonparametric Statistical Inference**. Jana Jureckova **e** [jurecko@karlin.mff.cuni.cz](mailto: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*

 September 6–8: Göttingen, Germany. **Biometrical Feature Identification and Analysis**. **w** <http://www.stochastik.math.uni-goettingen.de/biometrics2007/>

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](mailto:kharin@bsu.by) [w http://www.cdam.bsu.by](http://www.cdam.bsu.by)

**NEW** September 24–28: Aussois, France. European Course in Advanced Statistics (ECAS). Topic: Structural Equation Models [w http://web.upmf-grenoble.fr/labsad/pages/ecas2007](http://web.upmf-grenoble.fr/labsad/pages/ecas2007)

## October 2007

**NEW** October 11–12: University of South Carolina, Columbia. Current and Future Trends in Nonparametrics. [w http://www.stat.sc.edu/~hitchcock/2007nonparametrics.html](http://www.stat.sc.edu/~hitchcock/2007nonparametrics.html)

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

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

## December 2007

December 3–7: Atlantic City, NJ. 63rd Deming Conference on Applied Statistics. Walter R. Young [e demingchair@gmail.com](mailto:demingchair@gmail.com) [w www.demingconference.com](http://www.demingconference.com)

**NEW** December 10–14: Australian National University, Canberra, Australia. BioInfoSumm07: Sequence, Structure, Evolution & Networks. ICE-EM Summer Symposium in BioInformatics [w http://www.maths.anu.edu.au/events/BioInfoSumm07/](http://www.maths.anu.edu.au/events/BioInfoSumm07/)

**NEW** December 16–20: University of Texas at San Antonio. Finite Morse Index Solutions and Related Topics. Contact Shair Ahmad [t 210-458-4758 e shair.ahmad@utsa.edu](mailto:shair.ahmad@utsa.edu) [w http://math.utsa.edu/~ahmad/cbms/](http://math.utsa.edu/~ahmad/cbms/)


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

## January 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-o8/](http://musing.unipv.it/IMS-ISBA-o8/)

## 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](mailto:gocps2008@stochastik.rwth-aachen.de) [w http://gocps2008.rwth-aachen.de](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](http://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](mailto:pierre.lavallee@statcan.ca). Program: Bruno Remillard (HEC Montréal) [e bruno.remillard@hec.ca](mailto:bruno.remillard@hec.ca) [w http://www.ssc.ca/2008/index\\_e.html](http://www.ssc.ca/2008/index_e.html)

## June 2008

June 26–28: University of Coimbra, Portugal. Workshop on Nonparametric Inference: WNI2008. [w http://www.mat.uc.pt/~wni2008](http://www.mat.uc.pt/~wni2008)

## July 2008


**NEW** July 7–10: University of Technology of Compiègne, France. IWAP2008: International Workshop on Applied Probability. Contact: N. Limnios [e nikolaos.limnios@utc.fr](mailto:nikolaos.limnios@utc.fr) and J. Glaz [e joseph.glaz@uconn.edu](mailto:joseph.glaz@uconn.edu) [w http://www.lmac.utc.fr/IWAP2008/](http://www.lmac.utc.fr/IWAP2008/)


July 13–18: University College, Dublin, Ireland. IBC2008: XXIVth International Biometric Conference. [w http://www.conferencepartners.ie/ibcdublin2008/](http://www.conferencepartners.ie/ibcdublin2008/)

# International Calendar *continued*

## July 2008 continued

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

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

## August 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](http://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.**

 **August 19–27:** Hyderabad, India. **International Congress of Mathematicians 2010.** Program Committee Chair: Prof. Hendrik W. Lenstra, Leiden University **e** [hwlicm@math.leidenuniv.nl](mailto:hwlicm@math.leidenuniv.nl)

## July 2011

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

**Meeting at JSM2011.**

## July 2012

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## August 2014

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

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5: June	<b>May 1</b>	May 15	June 1
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8: October	<b>September 1</b>	September 15	October 1
9: November	<b>October 1</b>	October 15	November 1
10: December	<b>November 1</b>	November 15	December 1

# in the next issue

## June 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

### May 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 13 from last issue

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

Puzzle 14

	17	45		3	9	45	21
7			11				
			11				
39							
24				20	17		
4			6				
			10				34
42							
	13				16		
	7				7		
8			11	8			
			14				
28							
28					14		

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