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IMS Bulletin

April 2008

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IMS-China meeting

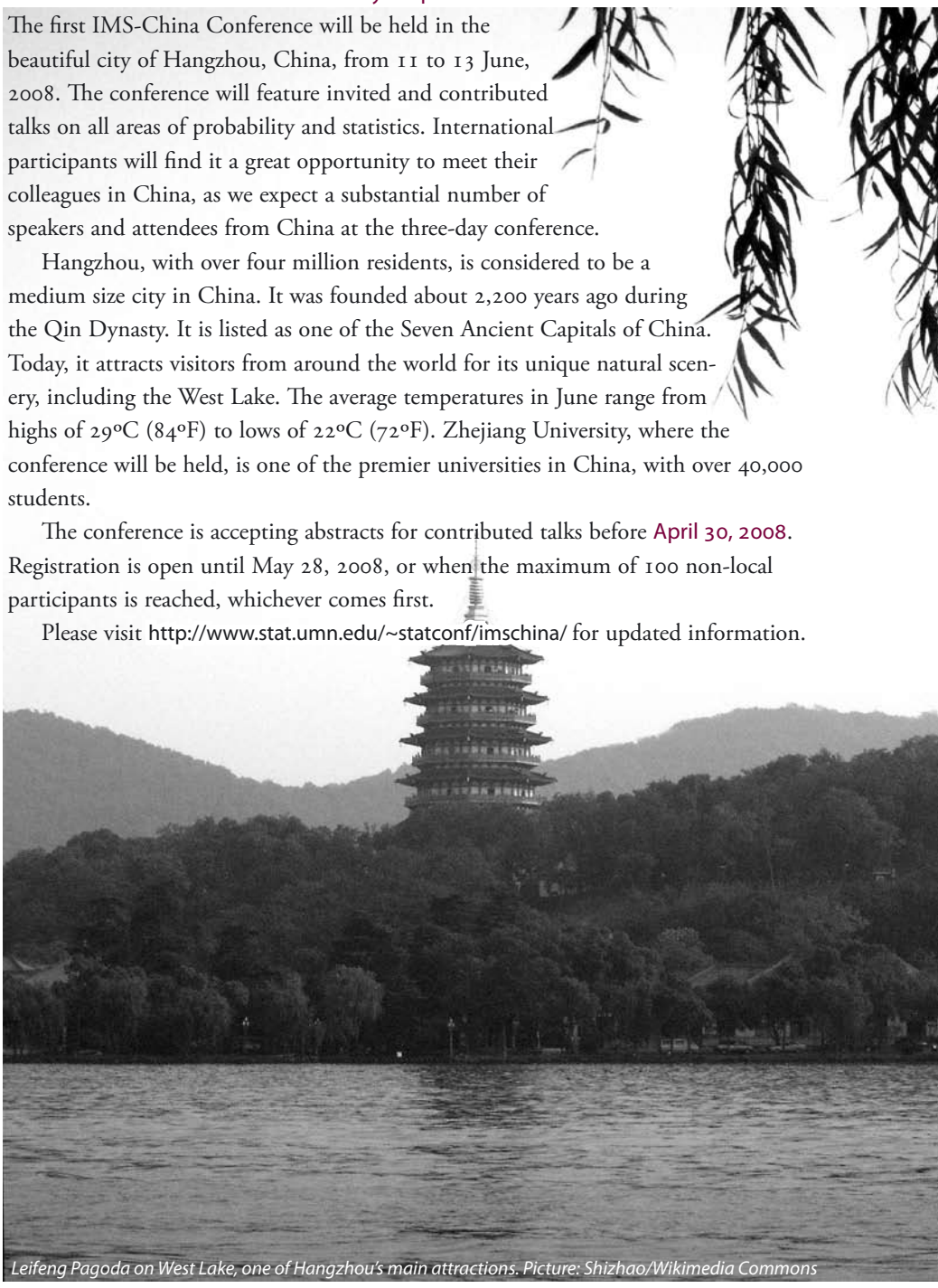
Registration and abstract submission for the 2008 IMS-China International Conference on Statistics and Probability is open now.

The first IMS-China Conference will be held in the beautiful city of Hangzhou, China, from 11 to 13 June, 2008. The conference will feature invited and contributed talks on all areas of probability and statistics. International participants will find it a great opportunity to meet their colleagues in China, as we expect a substantial number of speakers and attendees from China at the three-day conference.

Hangzhou, with over four million residents, is considered to be a medium size city in China. It was founded about 2,200 years ago during the Qin Dynasty. It is listed as one of the Seven Ancient Capitals of China. Today, it attracts visitors from around the world for its unique natural scenery, including the West Lake. The average temperatures in June range from highs of 29°C (84°F) to lows of 22°C (72°F). Zhejiang University, where the conference will be held, is one of the premier universities in China, with over 40,000 students.

The conference is accepting abstracts for contributed talks before April 30, 2008. Registration is open until May 28, 2008, or when the maximum of 100 non-local participants is reached, whichever comes first.

Please visit http://www.stat.umn.edu/~statconf/imschina/ for updated information.



Leifeng Pagoda on West Lake, one of Hangzhou's main attractions. Picture: Shizhao/Wikimedia Commons

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Contact information

IMS Bulletin Editor: Xuming He
Assistant Editor: Tati Howell
Contributing Editors: Peter Bickel, Louis Chen, Rick Durrett, Nicole Lazar, Terry Speed

To contact the IMS Bulletin:

IMS Bulletin
20 Shadwell, Uley, Dursley
GL11 5BW
UK

e bulletin@imstat.org

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

IMS Dues and Subscriptions Office
9650 Rockville Pike, Suite L2407A
Bethesda
MD 20814-3998
USA

t 301.634.7029
f 301.634.7099
e staff@imstat.org

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

Executive Director, Elyse Gustafson
IMS Business Office
PO Box 22718
Beachwood
OH 44122
USA

t 216.295.2340
f 216.295.5661
e erg@imstat.org

Executive Committee

President: Jianqing Fan
president@imstat.org

President-Elect: Nanny Wermuth
president-elect@imstat.org

Past President: Jim Pitman
president-past@imstat.org

Executive Secretary: Cindy Christiansen
cindylc@bu.edu

Treasurer: Rong Chen
rongchen@stat.rutgers.edu

Program Secretary: Nicholas Hengartner
nickh@lanl.gov

IMS Members' News

IMS Tweedie Award to Sourav Chatterjee

The Institute of Mathematical Statistics Committee on Travel Awards has selected Sourav Chatterjee as the winner of this year's Tweedie New Researcher Award. Dr Chatterjee received his PhD in 2005 at Stanford University, and is currently an Assistant Professor of Statistics at Berkeley University.

Marina Vannucci, chair of the IMS Travel Awards Committee remarked, "The decision of the Committee was unanimous. Sourav Chatterjee has made striking extensions of the classical ideas of Lindeberg and Charles Stein in the spirit of Talagrand's concentration inequalities, leading to improved inequalities in a broad range of topics from spin glasses and random matrices to estimation of effective dimension of i.i.d. high-dimensional data."

On hearing of the award, Sourav said, "I am honored and humbled. It's a great opportunity to meet other young statisticians, and to learn about each other's research."

The IMS Tweedie New Researcher Award will fund Sourav's travel to present the Tweedie New Researcher Invited Lecture at the IMS New Researchers' Conference, held this year in Boulder, Colorado, from July 29 to August 2. The award was set up in memory of Richard Louis Tweedie, who played a significant role throughout his professional career in mentoring young colleagues at work and through professional society activities.

Look out for more from Sourav in the next issue.

IMS members Professor Hira L. Koul, Department of Statistics & Probability, Michigan State University, and Professor Somnath Datta, Department of Biostatistics & Bioinformatics, University of Louisville, have been appointed as Co-editors in Chief of *Statistics and Probability Letters,* effective July 1, 2007. The former is in charge of handling papers in Statistics and Probability while the latter handles papers in Biostatistics and Bioinformatics.

IMS fellow Carl-Erik Särndal honored

A special methodological workshop on calibration and estimation was held in honor of Carl-Erik Särndal at Statistics Canada, on October 31 and November 1, 2007. Särndal is a leading survey statistician whose work, teaching and writings have has a profound impact on the way methodologists work. He was awarded the 2007 Waksberg Award, one of the most prestigious honors a survey statistician can receive. Abstracts from the workshop are available at www.statcan.ca and proceedings are being prepared.

Got some news about another IMS member? Or maybe about you?

Don't be shy: share it with the *IMS Bulletin!*

*We're relying on **you** to keep us informed…*

IMS Journal News

The Numbers Behind *The Lost Tomb of Jesus*

The *Annals of Applied Statistics* http://imstat.org/aoas/ has released a key article in authenticating tomb.

In 1980 a burial tomb was unearthed in Jerusalem containing ossuaries (limestone coffins) bearing inscriptions indicating that it may be Jesus' crypt. Last year, the Discovery Channel aired a documentary entitled *The Lost Tomb of Jesus* (http://dsc.discovery.com/convergence/tomb/tomb.html) describing the find, and the recent research performed to authenticate the tomb. The Discovery Channel presented interpretations of the ossuary inscriptions from a number of perspectives. Among these was a statistical calculation attributed to the statistician Andrey Feuerverger, that, "the odds that all six names would appear together in one tomb are 1 in 600, calculated conservatively—or possibly even as much as one in one million."

An ossuary, or limestone coffin, like those found in the tomb in Jerusalem

Andrey Feuerverger, a Professor of Statistics at the University of Toronto, and a Fellow of IMS, lays out the full statistical analysis of names on the ossuaries in his article, "Statistical Analysis of an Archeological Find" (see http://projecteuclid.org/aoas), appearing in the March 2008 issue of the *Annals of Applied Statistics*. His paper is followed by an exchange with a broad array of statistical experts about the statistical conclusions and their interpretation about the New Testament family. The findings are far more nuanced than the quote attributed originally to Feuerverger in the Discovery Channel presentation.

Stephen Fienberg, one of the four editors of the *Annals of Applied Statistics*, notes, "Feuerverger's paper offers a detailed and thoughtful explication of ossuary inscriptions and biblical era names, and exhibits the nuances inherent in first-rate applied statistical work. One might take issue with some assumptions, but not with the care with which he has approached them, nor the any of the actual statistical calculations. The paper is a must-read for anyone interested in what we conclude from the inscriptions in the tomb. But, as the discussants make clear, despite the quality of Feuerverger's work, the controversy over the 'Lost Tomb of Jesus' will certainly continue."

AOAS currently has 670 members and 62 institutions subscribing.

Support IMS Journals!

IMS is committed to keeping its journal prices as low as possible, while still remaining financially secure. In 2007 *Bernoulli*, which is now an IMS-supported journal, was able to cut its library price by 40%. The aim is to keep the cost to libraries low, but to make this possible it is important that universities who use *Bernoulli,* and other IMS journals (see the complete list in the panel, right) in fact also have a library subscription. You can help!

1. Make sure that your library subscribes
2. Submit your best papers to IMS core, co-sponsored, supported and affiliated journals
3. Serve as a referee or editor for these journals

IMS Editors

IMS Journals and Publications

Annals of Statistics: Susan Murphy & Bernard Silverman
http://imstat.org/aos/

Annals of Applied Statistics: Bradley Efron, Stephen Fienberg, Michael Newton & Michael Stein
http://imstat.org/aoas/

Annals of Probability: Gregory Lawler
http://imstat.org/aop/

Annals of Applied Probability: Edward Waymire
http://imstat.org/aap/

Statistical Science: David Madigan
http://imstat.org/sts/

IMS Lecture Notes – Monograph Series: Anirban DasGupta
http://imstat.org/publications/lecnotes.htm

NSF-CBMS Regional Conference Series in Probability and Statistics:
http://imstat.org/publications/nsf.htm

IMS Co-sponsored Journals and Publications

Electronic Journal of Statistics: Larry Wasserman
http://imstat.org/ejs/

Electronic Journal of Probability: Andreas Greven
http://www.math.washington.edu/~ejpecp/

Electronic Communications in Probability: David Nualart
http://www.math.washington.edu/~ejpecp/ECP/index.php

Current Index to Statistics: George Styan
http://www.statindex.org

Journal of Computational and Graphical Statistics:
David van Dyk
http://www.amstat.org/publications/jcgs/

Statistics Surveys: Jon Wellner
http://imstat.org/ss/

Probability Surveys: David Aldous
http://imstat.org/ps/

IMS Supported Journals

Bernoulli: Holger Rootzén
http://isi.cbs.nl/bernoulli/

Annales de l'Institut Henri Poincaré (B): Alice Guionnet
http://imstat.org/aihp/

IMS Affiliated Journals

ALEA: Latin American Journal of Probability and Statistics:
Claudio Landim
http://alea.impa.br/english/

Probability and Mathematical Statistics: W. Szczotka, A. Weron & W.A. Woyczyński
http://www.math.uni.wroc.pl/~pms/

Other IMS contacts

IMS website: Krzysztof Burdzy
http://imstat.org

Managing Editor: Michael Phelan
phelan@chapman.edu

Managing Editor, *EJP/ECP*: Philippe Carmona
philippe.carmona@math.univ-nantes.fr

Production Editor: Patrick Kelly
pkelly@wharton.upenn.edu

Après-MCMSki II: a report

Brad Carlin and Antonietta Mira write:

The third joint meeting between IMS and ISBA, the International Society for Bayesian Analysis, was held in Bormio, Italy, from January 9–11, 2008. This was the second meeting held in the Italian Alps, and so was more colloquially known as "MCMSki II". A prequel satellite meeting on adaptive MCMC methods, called "AdapSki II" was also held the two days prior to the main conference. The meeting attracted close to 180 participants who came from 5 different continents; NSF and NIH support helped almost 40 junior investigators from the US, Europe and elsewhere cover their travel expenses. The University of Insubria and Banca Popolare di Sondrio helped cover the local organizing expenses.

Intellectually, the meeting was very strong, with outstanding plenary addresses by Professors Xiao-Li Meng, Kerrie Mengersen, and Peter Green. The poster sessions were very well-attended, with over 70 presented posters, and complimentary *vin brulé*, mulled wine, offered to the participants. Publishers Chapman and Hall, Springer, and Wiley-Blackwell donated books to be used as prizes for the best poster presentations: these were awarded to 15 lucky student poster winners, as judged by a blue-ribbon panel of senior researchers.

Socially, there were two highlights of the meeting. The first was the Tweedie Cup Ski Race, won for the second time by conference co-organizer Professor Antonietta Mira. Kerrie Mengersen of Queensland University of Technology won the Tweedie Race Special Prize, and Tanzy Love of Carnegie Mellon University received an Honorable Mention for her bravery during the ski race (finishing it despite having only been on skis once before). The awarding ceremony included a funny statistical analysis of the ski race times by Clelia Di Serio, who found interesting correlations between performance in the race and the time spent in Bormio prior to the beginning of the conference.

For the closing banquet, participants were taken by snowcats during a heavy but picturesque snowstorm (the weather for the rest of the conference was pleasantly sunny!)

Photo: Tristan Marshall

Photo: Chris Hans

Snowy mountains of Bormio

Photo: Brad Carlin

Skiers (l–r) Gareth Roberts, Christian Robert, and Christophe Andrieu on the slopes

Photo: Yeonseung Chung

Cabaret hosts Claus Dethlefsen and Søren Lundbye-Christensen (in lederhosen, above) perform their opening act for an appreciative audience (below)

Photo: Yeonseung Chung

to Chalet La Rocca, a chalet high on the slopes, at roughly 2500 meters elevation. (Some brave participants, captained by José Bernardo, skied back down the slopes after the banquet in the moonlight).

After a fine, typical "Valtellinese" dinner, the cabaret was hosted by Søren Lundbye-Christensen and Claus Dethlefsen, already well-known for their superb cabaret-hosting work at the Valencia 8 meeting. The ever-popular Bayesian band, "IMSISBA", led as usual by conference co-organizer Brad Carlin on keyboards and vocals, entertained the assembled crowd. One of their songs was *Bayesian Believer* (see lyrics right). The highlight (or lowlight, depending on your point of view) of the evening was the "Full Monty Carlo" striptease, to the tune of Joe Cocker's *You Can Leave Your Hat On,* by Peter Green, David Stoffer, Robert Wolpert, Sayan Mukherjee and Scott Sisson—with carefully positioned, numbered ski-bibs (left over from the race) and, of course, yellow conference ski hats!

Plans are afoot for the next incarnation of the meeting: MCMSki III is tentatively planned for Utah in 2010 or 2011. Don't sell your ski boots just yet…

Photo: Abel Rodriguez

Photo: Yeonseung Chung

(above left) Bormio street scene; (above right) The Bayesian band 'IMSISBA' entertained the participants; (below) Queuing for the snowcats to get to the cabaret, with added snowy ambience

Photo: Tristan Marshall

Photo: Chris Hans

MCMSki in action: skier number 36 crossing the finish line of the Tweedie Cup ski race

Bayesian Believer

Words: Brad Carlin

Music: Neil Diamond/The Monkees (*I'm a Believer*)

I thought inference was just a fairy tale,
Confused by stats and probability,
Frequentist approaches (doo-doot doo-doot)
made no sense to me (doo-doot doo-doot)
Summarizing evidence by *p*?!

Then I saw Tom Bayes: now I'm a believer,
Without a trace – of doubt in my mind,
[I'm a] Bayesian (ooooh) I'm a believer,
I couldn't *p* now if I tried!

I thought likelihood was just the only thing:
Turn the crank and get the MLE.
What's the use of thinking (doo-doot doo-doot)
Disconnect your brain (doo-doot doo-doot)
Play along and minimize the pain…

Then I saw Tom Bayes: now I'm a believer,
Without a trace – of doubt in my mind,
[I'm a] Bayesian (ooooh) I'm a believer,
I couldn't *p* now if I tried!

SAS was out to get me (doo-doot doo-doot)
That's the way it seemed (doo-doot doo-doot)
Fixed effects and forced normality…

Then I saw Tom Bayes…

Report: ICCS-IX

Shahjahan Khan, President of the Islamic Countries Society of Statistical Sciences (ISOSS) reports: The 9th Islamic Countries Conference on Statistical Sciences (ICCS-IX) was jointly organized by ISOSS and the Institute of Statistics Malaysia (ISM), from 12–14 December, 2007, in Shah Alam, Malaysia. It attracted over 350 participants; 160 papers were presented by international participants from 22 different countries, as well as 80 papers by local participants. Presentations included 12 invited sessions on contemporary statistical research topics.

The conference was co-sponsored by the Pemodalan Nasional Berhad (PNB), a Malaysian government investment corporation, Malaysian public universities, and the Statistical, Economic, Social Research and Training Centre for Islamic Countries (SESRTCIC), part of the Organisation of Islamic Conferences.

Reflecting on the theme of the conference, *Statistics in the Contemporary World – Theories, Methods and Applications,* the tone was set by the first keynote speaker, Y. Bhg. Tan Sri Dato' Hamad Kama Piah bin Che Othman, President of PNB. As a statistics graduate, Mr Othman strongly emphasized the role of statistics in decision-making.

Dr Savas Alpay, DG of SESRTCIC, chaired the special session on the activities of various national statistical organizations. The session was addressed by Dr Unal Gundogan, Turkish Statistical Institute; Mr Mohanna A Al-Mohanna, Statistical Affairs of Saudi Arabia and Ms Hajah Wan Ramlah Wan Abd. Raof, Chief Statistician of Malaysia.

Professor Stephan Morgenthaler of Switzerland represented the International Statistical Institute (ISI) at the conference. ISI and ISOSS hope to work with increased co-operation in the future.

The ISOSS Gold Medal, for outstanding contribution in the development of statistics and services to ISOSS, was awarded to Professors Munir Ahmad (Founding President of ISOSS), Shahjahan Khan (Australia), Ali S Hadi (USA/Egypt) and Hanif Mian (Pakistan).

Ali S Hadi, Cornell University and American University of Cairo, presented his keynote talk on a general method on detection of outliers for both linear and nonlinear models. Kerrie Mengersen, Queensland University of Technology, presented her keynote speech on Bayesian priors. Malay Ghosh, University of Florida, gave the last keynote presentation on the role of ancillary statistics in statistical inference.

The state of ICT, statistics and mathematics were covered in a special talk by Prof. Hilal Al-Bayyati, DG, Arab Institute of Training and Research for Statistics (AIRTS), Jordan. He surprised the audience by saying that in Arab countries less than 25% of the positions designated for statistics are occupied by statistics graduates.

The first memorial lecture in an ISOSS conference, on Emeritus Professor M Safiul Haq (1935–2007) of the University of Western Ontario, Canada, was presented by Shahjahan Khan, University of Southern Queensland, Australia. The speaker highlighted the various aspects of Professor Haq's life and personality along with his significant research contributions in the area of predictive inference.

ISOSS started its journey in 1988 from Lahore, Pakistan, during the first ICCS, under the leadership of Professor Munir Ahmad. Eight biennial conferences later, ISOSS was established as a reputed regional organisation. Recently Professor Ahmad donated a property in Lahore to house the ISOSS headquarters.

The conference dinner was held in the evening of 12 December in the Concorde Hotel. The performances by young children from a local orphanage attracted a very high appreciation from the conference participants. Many participants donated money for the children of the orphanage.

The closing session was chaired by the Chief Statistician of Malaysia Ms Hajah Wan Ramlah Wan Abd. Raof. The Secretary of the Local Organizing Committee, Dr Ibrahim Mohamed presented a brief report in the session. Stephan Morgenthaler spoke on behalf of the intentional participants and Professor Shafie Mehad presented the views of the local participants.

ISOSS will publish proceedings of the conference; also papers will be published in a special volume of the *Journal of Applied Probability and Statistics* (*JAPS*), and the *Pakistan Journal of Statistics* (*PJS*). For more on ISOSS please see www.isoss.com.pk

Some distinguished delegates at the 9th Islamic Countries Conference on Statistical Sciences (ICCS-IX), l–r: President of ISOSS Shahjahan Khan, Kerrie Mengersen, Mohammad Hanif Mian, Malay Ghosh, Ali S Hadi and Hilal Al-Bayyati.

Other news

Open Access News

From the *Chronicle of Higher Education* (February 12, 2008): Harvard University's Faculty of Arts and Sciences has adopted a policy that requires faculty members to allow the university to make their scholarly articles available free online. Stuart M. Shieber, a professor of computer science at Harvard who proposed the new policy, said that the decision "should be a very powerful message to the academic community that we want and should have more control over how our work is used and disseminated."

The new policy will allow faculty members to request a waiver, but otherwise they must provide an electronic form of each article to the provost's office, which will place it in an online repository. The policy will allow Harvard authors to publish in any journal that permits posting online after publication.

See also the article in *Inside Higher Ed* at http://insidehighered.com/news/2008/02/13/openaccess

The IMS supports open access in several ways (see below).

IMS Open Access Fund

The IMS Open Access Fund, to which individuals and organizations can donate, will be used to support the establishment and ongoing operation of open access publications and ventures which foster the development and dissemination of the theory and applications of statistics and probability.

IMS has several open access publications (*Probability Surveys, Statistics Surveys, Electronic Journal of Probability, Electronic Communications in Probability* and *Electronic Journal of Statistics*). Each journal has modest expenses including typesetting, electronic platform placement and arXiv posting. Three further IMS open access ventures are

- the posting of all IMS journal articles to arXiv,
- assistance to members in posting to arXiv,
- the IMS biobibs project.

The Open Access Fund will assist the IMS in defraying these expenses and provide an opportunity for individuals and organizations to support such efforts. The above named publications and ventures, and future ventures, will be supported by the fund. Future ventures might include, for example: an online encyclopedia of probability and statistics comparable to Wiley's *Encyclopedia of Statistical Science*, open access repositories for other professional content such as data, interactive graphics, teaching materials and software, and integration of such diverse content through a web portal.

The Sheridan Press Receives Forest Stewardship Council Certification from the Rainforest Alliance

The Sheridan Press, which prints all the IMS journals and this *Bulletin*, has earned Forest Stewardship Council (FSC) Chain-of-Custody certification (SW-COC-002828) from the Rainforest Alliance's SmartWood program. This certification allows The Sheridan Press to be responsive to a growing trend in the paper and printing industry of companies making more environmentally and socially responsible supply chain decisions.

Chain-of-Custody certification guarantees that wood that comes from certified, responsibly managed forestlands is tracked throughout the supply chain, from the forest to the consumer. Conscientious consumers can look for the FSC logo on wood products to know they are supporting forest management that protects biodiversity and supports local communities.

"All of the papers we currently offer our customers, whether recycled or not, are provided by the mills and distributors who follow responsible forestry practices, such as those established by the Forest Stewardship Council," said Ed Hartman, Vice President of Operations at The Sheridan Press. "This Chain of Custody certification will allow us to provide the option to our customers to produce a journal using 100% guaranteed FSC certified paper – from forest to printed product."

In addition to certifying hundreds of printers and paper mills within the supply chain, The Rainforest Alliance is the world's leading certifier of forestlands to the FSC standards. To date, the organization has certified 100 million acres of forestland. The Rainforest Alliance, an international nonprofit conservation organization, works with businesses in making more responsible choices by using market forces to protect our natural resources and support workers and local communities.

Obituary: David George Kendall

1918–2007

David Kendall

Professor D. G. Kendall, widely regarded as the father of British probability, died in Cambridge on 23 October 2007, aged 89.

David George Kendall was born in Ripon, Yorkshire, on 15 January 1918. His mathematical talents were recognized and encouraged at Ripon Grammar School, and he won a scholarship to Queen's College Oxford in 1936, where he was taught by Haslam-Jones, Milne and Titchmarsh. He was interested in astronomy, and intended to research under Milne, but was interrupted by the outbreak of World War II in 1939. As he put it, "I was still torn [between mathematics and astronomy] and couldn't see how the conflict would be resolved, but Hitler resolved it for me".

Kendall's war work was on rockets, which were inherently inaccurate, as they lacked the directing influence of the gun barrel after firing. This meant that error analysis was crucial—and that meant the mathematics of uncertainty, namely, probability and statistics. Kendall learned from Frank Anscombe, and from Maurice Bartlett's lecture notes—the only tuition David Kendall, the first Professor of Mathematical Statistics at Cambridge University, ever had in statistics. Kendall's work bore fruit, particularly in and after the D-day landings, in the use of massed batteries of rockets from specially equipped landing craft, and rocket-firing Typhoon fighters attacking tanks. Kendall published a full account of his war work in the *Notes and Records of the Royal Society* in 1996.

After the war Kendall was appointed Mathematics Fellow at Magdalene College Oxford, where he stayed for 16 happy years, from 1946 to 1962. During that time he married Diana, in 1952, and began his family: they had two sons and four daughters. In 1962, Kendall became the first Professor of Mathematical Statistics at Cambridge, a post he held until he retired in 1987.

We live in a random world, where things evolve with time. The mathematical machinery needed to describe randomness evolving with time is that of stochastic processes. David Kendall co-organized an influential meeting on stochastic processes in 1949, where he spoke on population processes, one of his abiding interests. Another influential paper around this time was Kendall's 1951 paper on queues. Queueing theory is a vast and important subject; Kendall's interest in it was stimulated by the Berlin Air Lift of 1948–9, in which the constraints on what the Allies could fly in came from runway congestion problems.

Much of Kendall's work was on pure probability theory, or pure mathematics, but much was also on applied probability—the real world is never far away in Kendall's work. Applied problems he worked on included: loss of planets from the solar system, archaeology and the seriation problem (putting Egyptian graves into chronological order by means of artefacts), reconstructing maps from partial information (using mediaeval records on inter-parish marriages), epidemics and rumours, and bird navigation. Pure problems included his work on renewal sequences and regenerative phenomena; this, and his work on queueing, was carried further by John Kingman.

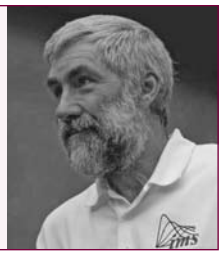
David Kendall collaborated with a number of people, including his oldest son Wilfrid, in particular with Harry Reuter, with whom he worked on Markov chains in the 1950s, and with Huilin Le, with whom he worked on shape theory.

Mathematics, like football, owes part of its fascination to the mixture between individual skill and effort, and teamwork. David Kendall was a wonderfully gifted mathematician, who loved his work so much that he continued it for many years in retirement (he published his book *Shape and Shape Theory*, with Dennis Barden, Keith Carne and Huilin Le, in 1999, aged 81). But he was also a wonderful teacher. David Kendall's lectures were always beautifully lucid, a pleasure to listen to, and highly informative. David is regarded as the father of British probability, as so many British probabilists, including John Kingman, David Williams and myself, were his pupils. David was also a wonderful leader of the Cambridge Statistical Laboratory during his 25 years there, much of it as Director. My abiding memory of my years in the Stats Lab is of the Friday seminars. The programme, and the speakers, were excellent. But what sticks in the mind was the discussions over tea afterwards. The speaker perhaps was too modest to begin, and most of the audience felt too junior, so to get the ball rolling David would start things off by asking, quite loudly and firmly, an interesting, leading question. The conversation would start from there and escalate, and end up by going off in any and every direction, but always in an interesting way. This is why I ended my three years in the Stats Lab with the feeling that everything is interesting, and I try to pass that on. That is a measure of what David Kendall gave to me, and I think the same could be said by many of those who were lucky enough to know him.

N.H. (Nick) Bingham
Imperial College, London

Terence's Stuff: *PCA*

Principal components analysis: over-rated, or a useful tool with an ever-expanding range of applications? Terry Speed is a convert.



Launched by Karl Pearson in 1901 as a form of linear regression, where residuals are measured orthogonally to the fitted line or plane, principal components analysis got its life, and its name, from Hotelling in 1933, writing in the *Journal of Educational Psychology*.

Although a quintessentially statistical notion, my impression is that PCA has always been more popular with non-statisticians. Of course we love to prove its optimality properties in our courses (isn't that what statistical theory is all about?), and at one time the distribution theory of the latent roots, as my generation called them, of sample covariance matrices was heavily studied (is this what theory is really about?). Actually carrying out a PCA with data was something one did not do—that was something educational psychologists did, and of course it was somewhat suspect, along with the notion of intelligence and *g*.

When I was a student there was also the not-so-small matter of computing the latent roots and latent vectors of a covariance matrix using a mechanical calculator for more than a 4×4 matrix. Despite spending quite a lot of time winding the handle of my Brunsviga, I don't recall ever doing a PCA; perhaps I did, and have suppressed the memory. Later, when we all began to have ready access to computers, I saw respectability in the use of PCA in morphometrics, where they could be used to distinguish size from shape in a set of multivariate measurements. This softened my attitude slightly, but who could not feel suspicious when observing the explosive growth in the use of PCA in the biological and physical sciences and engineering, not to mention economics? Whole subjects seem to spring up based on PCA, companies too, and it became the analysis tool of choice of the hordes of former physicists, chemists and mathematicians who unwittingly found themselves having to be statisticians in the computer age. (For simplicity I'm not distinguishing here between the use of PCA and SVD in data analysis.)

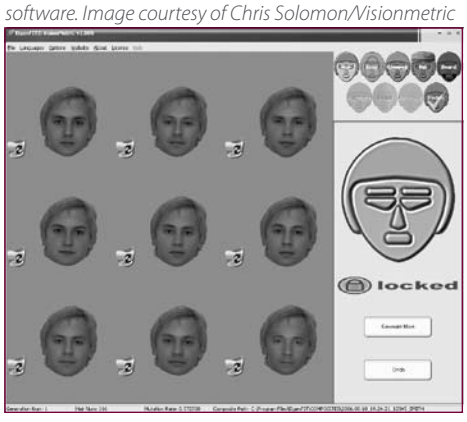
I've conceded before in these columns that I'm a thoroughly prejudiced statistician, but to show that I'm not alone in the present context, here's a quote from a book which I find generally excellent: "*There are two books devoted solely to principal components analysis… which we think overstates its value as a technique.*"

I now think this is wrong, and in two ways: there are in fact many more than two books solely devoted to PCA, and in my view this still doesn't overstate its value.

PCA (SVD) successfully invaded the applied areas in which I now work right from the beginning, as many of the prominent people analyzing 'omic' data are former chemists or physicists. My initial theory for its popularity was simply that they were in love with the prefix eigen-, and felt that anything involving it acquired the cachet of quantum mechanics, where, you will recall, everything important has that prefix. And so we now have eigengenes, eigenarrays and eigenexpression in the world of transcriptomics, eigenproteins and eigenprofiles in proteomics, eigenpathways in metabolomics, and eigenSNPs in genetics. There are also eigenimages and eigenfaces in image analysis, and eigenpatterns in seismology. In fact, if you put any word you like after eigen- into a Google query box and hit return, I guarantee a result. Yes, even eigenresult and eigenGoogle!

I do think there is an element of quantum envy in all this, but people keep doing PCA, so is there something to it? If you put a Toeplitz or near-Toeplitz covariance matrix into a PCA program, you will get periodic or near-periodic eigenvectors out. But you probably knew (or should have known) that, as the phenomenon you were studying probably concerned periodicity, and perhaps you should have done a sinusoidal regression instead? If the units in your data fall into two or more groups, these will probably show up in the (PC1, PC2)-plot. Again you knew probably knew that, and perhaps should have used it in your analysis. But what if (a) you don't know whether or not your data groups, but suspect they do, and want to respond in some way if so, or (b) you don't know what the meaningful contrasts among your variables are, and want PCA to tell you? I have much more sympathy with case (a) than with (b), though I concede that there are probably situations of type (b) where PCA can be illuminating. But it is uses of PCA of type (a) I want to note. How many miracles must one witness before becoming a convert? For me, one is not enough; two puts me on the edge; three and I'm in. Well, I've seen my three miracles of exploratory data analysis, examples where I found I had a problem, and could do something about it using PCA, so now I'm a believer.

One of many applications of PCA: facial composite software. Image courtesy of Chris Solomon/Visionmetric



Cornell RTG in Probability

Rick Durrett writes:

Recently, the National Science Foundation has awarded a Research Training Group grant to the probabilists at Cornell: Rick Durrett (PI), Philip Protter, Sidney Resnick, Gennady Samorodnitsky, Laurent Saloff-Coste, and new faculty member Marek Biskup who will arrive in Ithaca in the Fall of 2008. Much of the grant money supports training of graduate students, but there are several activities that are of interest outside of Cornell.

Postdocs. The grant will support four two-year postdoctoral positions. The salary, which is specified by the RTG solicitation, is $50,000 a year for a two course teaching load, and $10,000 in each summer. John Mayberry, a student of Peter Baxendale at USC, who studied stochastic perturbations of dynamical systems will start in the Fall of 2008 as our first postdoc. We will hire one postdoc a year for the next three years. The RTG is part of the EMSW21 family of infrastructure grants, so all graduate students and postdocs supported must be U.S. citizens, nationals or permanent residents.

The Cornell Probability Summer School will continue for five more years. This summer's school, which emphasizes probability problems from ecology and will be held June 23–July 3, 2008, is covered by the old grant. More details can be found in the announcement on page 15. The next school, which is July 6–17, 2009, and features Ander Holroyd, Robin Pemantle, and Yuval Peres giving six 75-minute lectures each, will be the first under the new grant. In the past, we have had about 50 students, many from abroad, who have received support for their lodging in a Cornell dorm room during the conference. We are happy that under the new grant we will still be able to support international participants.

Two short conferences will be held each year. Typically these meetings occur from Sunday morning to midday Tuesday with 10 researchers giving talks and an equal number of young researchers as participants. A list of the conferences held under our previous grant can be found at http://www.math.cornell.edu/~durrett/p6/sconf.html. The first of the meetings under the new grant, to be held October 5–7, 2008, will deviate from this formula. We expect about 30 female participants in addition to 10 speakers for a Conference for Women in Probability. A first announcement can be found on page 12, or on the web at http://www.math.cornell.edu/~durrett/wwp/

We want to hear from you. We hope that our grant will be useful to probabilists throughout the USA, not only through participation in the summer school, but also in the short conferences. These meetings, narrowly focused on important topics of current research, have typically been put together with a rather short lead time, but we are trying to organize these enough in advance so that they can be widely advertised. Individuals with ideas for short conferences or for themes for the summer schools should communicate with Rick Durrett (rtd1@cornell.edu), other probabilists at Cornell, or members of our advisory board: David Aldous (U.C. Berkeley), Jim Berger (SAMSI and Duke), Susan Holmes (Stanford Statistics), Tom Kurtz (U. of Wisconsin), Greg Lawler (U. of Chicago) Charles Newman (Courant Institute), Yuval Peres (U.C. Berkeley and Microsoft), Simon Tavaré, (U. of Southern California and Cambridge), and Ruth Williams (U. of California, San Diego).

If you are an IMS member with child-care responsibilities, and you're coming to the IMS meeting and Bernoulli World Congress in Singapore (see the announcement, opposite), you are entitled to apply to the IMS Child Care Initiative. The IMS will reimburse members up to 80% of the costs of privately-arranged child care at the IMS Annual Meeting. See http://imstat.org/meetings/childcare.htm for details. Deadline: **June 1**.

IMS Meetings around the world

IMS sponsored meeting

7th World Congress in Probability and Statistics
(71st IMS Annual Meeting and 7th Bernoulli Society World Congress)
July 14–19, 2008, National University of Singapore, Singapore

w http://www.ims.nus.edu.sg/Programs/wc2008/index.htm
e wc2008_general@nus.edu.sg

Registration deadlines extended!

Deadline for abstract submission extended to April 15, 2008
Deadline for registration at discounted rate extended to May 15, 2008

Chair of the Local Organizing Committee: Louis Chen; Chair of 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 probability and statistics and their applications.

The program will cover a wide range of topics and will include invited lectures by the following leading specialists: Martin Barlow, University of British Columbia (Medallion Lecture); Richard Durrett, Cornell University (Wald Lectures); Jianqing Fan, Princeton University (Laplace Lecture); Alice Guionnet, École Normale Supérieure de Lyon (Lévy Lecture); Mark Low, University of Pennsylvania (Medallion Lecture); Zhi-Ming Ma, Academy of Mathematics and Systems Science, Beijing (Medallion Lecture); Peter McCullagh, University of Chicago (Neyman Lecture); Douglas Nychka, US National Center for Atmospheric Research (Public Lecture); Oded Schramm, Microsoft Research (BS–IMS Special Lecture); David Spiegelhalter, University of Cambridge and MRC Biostatistics Unit (Bernoulli Lecture); Alain-Sol Sznitman, ETH Zurich (Kolmogorov Lecture); Elizabeth Thompson, University of Washington (Tukey Lecture); Wendelin Werner, Université Paris-Sud (BS–IMS Special Lecture).

There will be **34 invited paper sessions** highlighting topics of current research interest (http://www.ims.nus.edu.sg/Programs/wc2008/invitedsessions.htm), as well as many contributed talks and posters. The conference schedule is available at the website above.

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.

The IMS Child Care Initiative encourages and supports the participation at IMS Annual Meetings (including this Congress) of IMS members who have child care responsibilities. For application information see http://www.imstat.org/meetings/childcare.htm

NEW dates for Singapore Congress

- 31 March: Last day for notification of NSF travel award and financial support from Local Organizing Committee
- 15 April: Deadline for submission of abstracts
- 30 April: Notification of acceptance of abstracts
- 15 May: Discounted registration ends
- 15 June: Normal rate registration ends; Last day for cancellation of registration with partial refund of fee
- 16 June: Registration with walk-in rate begins

NUS satellite meeting

The National University of Singapore's Institute for Mathematical Sciences is organizing a satellite meeting to the Congress:

Symposium in honor of Kiyosi Itô: Stochastic Analysis and Its Impact in Mathematics and Science, July 10–11, 2008

w http://www.ims.nus.edu.sg/Programs/kiyosi08/index.htm

At a glance: forthcoming IMS Annual Meeting and JSM dates

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, CO **August 3–7, 2008** **w** http://www.amstat.org/meetings/jsm/2008/

2009

IMS Annual Meeting @ JSM: Washington DC, **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**

7th World Congress in Probability and Statistics
Singapore, July 14 -19, 2008

Jointly sponsored by the Bernoulli Society and the Institute of Mathematical Statistics

2nd Announcement

Deadlines near!

This meeting is a major international event in probability and statistics held every four years. It features the latest scientific developments in the fields of probability and statistics and their applications. The program will cover a wide range of topics and will include plenary lectures presented by leading specialists and invited paper sessions highlighting topics of current research interest as well as many contributed talks and posters.

Congress Venue

National University of Singapore

Plenary Speakers

Richard Durrett, Cornell University (*Wald Lectures*)
Jianqing Fan, Princeton University (*Laplace Lecture*)
Alice Guionnet, Ecole Normale Supérieure de Lyon (*Lévy Lecture*)
Peter McCullagh, University of Chicago (*Neyman Lecture*)
Oded Schramm, Microsoft Research (*BS-IMS Special Lecture*)
David Spiegelhalter, University of Cambridge and MRC Biostatistics (*Bernoulli Lecture*)
Alain-Sol Sznitman, ETH Zürich (*Kolmogorov Lecture*)
Elizabeth Thompson, University of Washington (*Tukey Lecture*)
Wendelin Werner, Université Paris-Sud (*BS-IMS Special Lecture*)

IMS Medallion Lectures

Martin Barlow, University of British Columbia
Mark Low, University of Pennsylvania
Zhi-Ming Ma, Academy of Mathematics and Systems Science, Beijing

Public Lecture

Douglas Nychka, US National Center for Atmospheric Research

Invited Sessions

- Advances in Statistical Computing and Graphics
- Algebraic Statistics
- Applications of Probability/Statistics in Imaging
- Astrostatistics
- Gaussian Processes with Applications
- Geophysical Models: Inference, Prediction and Interpretation
- Graphical Modeling
- Lévy Processes
- Machine Learning and Data Mining
- Markov Chain Monte Carlo
- Model Choice for High Dimensional Data
- Multiple Tests and Selective Inference
- Probabilistic Analysis of Algorithms
- Probability Problems from Genetics
- Quantitative Risk Management
- Random Matrices and Applications
- Random Processes with Interactions
- Random Trees and Planar Maps
- Semiparametric Models
- Sparsity in High Dimensional Problems
- Statistical Challenges in the Study of Infectious Diseases
- Statistical Inverse Problems
- Statistical Learning Theory
- Statistics in Genomics
- Statistics in Quantum Information
- Statistics for Understanding Numerical Models of Climate Change
- Stochastic Control in Finance
- Stochastic PDE and Interacting Stochastic Systems
- Stochastic Loewner Evolution
- Stochastic Models with Spatial Effects
- Stochastic Networks
- Stochastic Neuronal Models
- Stochastic Processes in Physics
- Uncertainty in Computer Models

...her information and important dates are at Congress website!
.../www.ims.nus.edu.sg/Programs/wc2008/index.htm

Sponsoring societies

Bernoulli Society

Institute of Mathematical Statistics

Local organizers

Department of Statistics and Applied Probability, NUS

Department of Mathematics, NUS

Institute for Mathematical Sciences, NUS

Also supported by

Saw Swee Hock

Lee Foundation

Held in

Singapore

Poster included with this issue

IMS co-sponsored meeting

Workshop for Women in Probability
October 5–7, 2008
Cornell University, Ithaca, New York

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

A conference for Women in Probability will be held October 5–7, 2008, at Cornell University. The conference begins Sunday morning and ends at noon Tuesday. The scientific program, which is being organized by Lea Popovic (Concordia) and Amber Puha (San Marcos), will feature talks by Jennifer Chayes (Microsoft), Nina Gantert (Muenster), Masha Gordina (U. Conn.), Elena Kosygina (Baruch), Elizabeth Meckes (Case Western), Tai Melcher (Virginia), Kavita Ramanan (CMU), Deena Schmidt (IMA), Anja Sturm (Delaware), and Ruth Williams (UCSD). Women probabilists, especially young researchers and advanced graduate students, are invited to participate. To register, and for information on how to apply for support for lodging and local expenses, go to the conference web page above. Funding for this conference comes from an NSF Research Training Grant to the probability group at Cornell, so preference will be given to supporting US citizens, nationals, and permanent residents. For questions about local arrangements, contact the conference secretary, Rick Durrett, rtd1@cornell.edu

IMS co-sponsored meeting

2008 Spring Research Conference on Statistics in Industry and Technology
May 19–21, 2008
Atlanta, Georgia, USA

w http://www2.isye.gatech.edu/src2008/

The 15th Annual Spring Research Conference on Statistics in Industry and Technology will be held on the campus of Georgia Institute of Technology and the Georgia Tech Hotel and Conference Center. The purpose of the Spring Research Conference is to promote research in statistical methods that address problems in industry and technology. This focus will cover a wide range of application areas including manufacturing, logistics, health systems and information sciences. The conference is intended to stimulate interactions among statisticians, researchers in the application areas, and industrial practitioners. It will provide a forum where participants can describe current research, identify important problems and areas of application, and formulate future research directions.

Invited sessions will be announced soon.

If you have any questions, please contact the one of the 2008 SRC program co-chairs: Paul Kvam pkvam@isye.gatech.edu, Jye-Chyi Lu jclu@isye.gatech.edu, or Kwok Tsui ktsui@isye.gatech.edu.

IMS co-sponsored meeting

JSM2008
August 3–7, 2008
Denver, Colorado

w http://www.amstat.org/meetings/jsm/2008/

The 2008 Joint Statistical Meetings will be held August 3–7, 2008, at the Colorado Convention Center. **Online abstract submission now closed.** Deming Lecturer: Donald Berwick; Fisher Lecturer: Ross Prentice

Key Dates

March 31: Online program available (speakers can edit abstracts online until April 21)
May 1: JSM registration opens; Preliminary PDF program online
May 12: Draft manuscripts due to session chairs
June 26: Early Bird Registration deadline, after which increased fees apply

IMS co-sponsored meeting

ISNI2008: International Seminar on Nonparametric Inference
November 5–7, 2008. Vigo, Spain

w http://webs.uvigo.es/siru.mail/isni2008white.html

Contributed paper deadline 23 June 2008.

Speakers: Peter Hall (Melbourne); Hans Georg Müller (UC Davis); Jianqing Fan (Princeton); Jan Swanepoel (Potchefstroom); Anthony Davison (Lausanne); Lutz Duembgen (Bern); Natalie Neumeyer (Hamburg); Gerda Claeskens (KU Leuven); Anestis Antoniadis (Grenoble); Juan C. Pardo-Fernández (Vigo); Holger Dette (Bochum); Philippe Vieu (Toulouse); Gábor Lugosi (Barcelona); Jean Opsomer (Colorado State); Stefan Sperlich (Göttingen); Winfried Stute (Giessen); Geert Molenberghs (Hasselt).

IMS co-sponsored meeting

Bayesian methods that Frequentists should know
April 30 – May 1, 2008
University of Maryland, College Park, MD, USA

w http://www.jpsm.umd.edu/stat/workshop/

IMS Reps and organizers: Partha Lahiri and Eric V. Slud

The main purpose of the workshop is to assess the current state of usage of the Bayesian methodology in different disciplines and to discuss potential issues preventing the applications of the Bayesian methods. The workshop will highlight methods that have broad interest and appeal cutting across the Bayesian–Frequentist divide.

Invited Speakers: Snigdhansu Chatterjee, Malay Ghosh, Stephen Fienberg, Roderick Little, and Carl N. Morris.

IMS co-sponsored meeting

IMS-China International Conference on Statistics and Probability
June 11–13, 2008
Hangzhou, China

w http://www.stat.umn.edu/~statconf/imschina/

We are pleased to announce the IMS-China International Conference on Statistics and Probability 2008 in Hangzhou, China, to observe the launch of IMS-China, a sub-division dedicated to IMS members in China. The meeting is open to all current and prospective IMS members by registration, until the maximum of 100 non-local participants is reached. Local participants are defined as those who reside in mainland China. It will feature plenary lectures (Zhidong Bai, Northeast Normal University, China; Lawrence Brown, University of Pennsylvania; Richard Durrett, Cornell University; Iain Johnstone, Stanford University; Shige Peng, Shangdong University, China), and invited and contributed talks in all areas of probability and statistics. Please register early through the IMS secure website. The official languages of the meeting are English and Chinese. If you live in China, contact Professor Zhengyan Lin (zlin@zju.edu.cn) for more information. If you live elsewhere, send your enquiries in English to Professor Xiaotong Shen (xshen@stat.umn.edu). Scientific Committee Co-Chairs: Zhiming Ma, Chinese Academy of Science, Xuming He, University of Illinois at Urbana-Champaign.

IMS co-sponsored meeting

NSF/CBMS Regional Conference on Convex Duality Method in Mathematical Finance
June 22–27, 2008
University of California at Santa Barbara

w http://www.pstat.ucsb.edu/projects/cbms/

The conference will be held on the seaside campus of the University of California at Santa Barbara. The program will focus on recent developments in applications of the convex duality method to problems in finance.

The distinguished Principal Lecturer, Dr Marco Frittelli, Professor of Mathematical Finance at the University of Milano will deliver 10 invited lectures on the topic. Other one-hour talks will be given by invited speakers: Sara Biagini (Perugia, Italy), Alexander Schied (Cornell), Mihai Sirbu (UT Austin), Mike Tehranchi (Cambridge), Mingxin Xu (UNC Charlotte), and Thaleia Zariphopoulou (UT Austin).

There are no contributed talks, however, afternoons are reserved for informal discussion sessions modeled on the successful example of the Seminar on Stochastic Processes series of conferences. These informal sessions are designed to encourage interaction between young and more senior researchers. Social events include an opening reception, conference dinner and a tour.

Partial financial support for travel and housing is available from the US National Science Foundation for about 20–25 participants, with very strong preference given to junior researchers and members of underrepresented groups such as women and minorities. Interested faculty and graduate students especially from regional universities are encouraged to attend. Applications for financial support received by March 1, 2008, will receive full consideration. Details on the website.

IMS co-sponsored meeting

Workshop on Composite Likelihood Methods
April 15–17, 2008, University of Warwick, UK

w http://go.warwick.ac.uk/complik2008

This international workshop aims to review the state of art of composite likelihood inference, and to promote vigorous discussion of foundations, applications and future developments. A further likely theme of discussion is the comparison of composite likelihood methods with alternative, computer-intensive approaches to inference in highly structured models, such as Markov chain Monte Carlo.

The workshop will bring together active researchers in the theory and application of composite likelihood, for an intensive 3-day meeting at CRiSM, University of Warwick. A few key participants will have been specifically invited. An open call will be made shortly for abstracts from other potential contributors, from which the scientific committee will select (mainly on the basis of high relevance to the workshop theme) for inclusion in the workshop programme. We aim to have a relatively small number of talks, all of high quality. All invited and contributed talks will be plenary, and we hope to supplement these with a lively poster session.

If you would like to be kept informed of all significant new information posted on the website above, please register your interest now by completing the small pre-registration form online.

Confirmed speakers so far are D R Cox (Oxford), P Fearnhead (Lancaster), N L Hjort (Oslo), H Joe (UBC), S Lele (Alberta), K-Y Liang (Johns Hopkins), B G Lindsay (Penn State), G Molenberghs (Hasselt), N Reid (Toronto), N Shephard (Oxford), P Song (Waterloo), and C Varin (Venice).

IMS sponsored meeting

11th IMS North American Meeting of New Researchers in Statistics and Probability
July 29 – August 2, 2008
University of Colorado, Boulder

w http://www.stat.rutgers.edu/~rebecka/NRC

Local chair: Ryan Elmore.

The New Researchers' Committee of the IMS is organizing a meeting of recent PhD 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. All participants are expected to give a short, expository talk or contribute a poster on their research.

Anyone who has received a PhD in (or after) 2003, or expects to receive a PhD in 2008, is eligible to attend.

The meeting is to be held immediately prior to the 2008 Joint Statistical Meetings in Denver (see previous page).

Abstracts for these papers and posters will appear on the website above. To apply, please submit a letter of interest, curriculum vitae and title and abstract to:

Rebecka Jornsten, Department of Statistics, Rutgers University, NJ 08854
e rebecka@stat.rutgers.edu
OR
Ryan Elmore, Department of Statistics, Colorado State University Campus at Fort Collins, CO 80523
e elmore@stat.colostate.edu.

Electronic mail is preferred for abstract submission. Deadline for receipt of applications is February 1, 2008. Please apply promptly since the number of participants is limited.

Priority will be given to first time participants. Women and minorities are encouraged to apply. Also, contingent on the availability of funds, support to defray travel and housing costs will be offered.

IMS sponsored meeting

2008 WNAR/IMS Meeting
June 22-25 Davis, CA

The Statistics Department at the University of California, Davis, cordially invites you to participate in the 2008 western regional meeting of WNAR and the IMS. Following up on the traditions established at the two previous WNAR/IMS meetings hosted by the Davis campus, the meeting will feature an outstanding program of invited speakers, several plenary addresses, special sessions for student papers, sessions and activities for new researchers and a short course on widely applicable developing methodology. There will be a hosted wine-tasting reception on Sunday evening, June 22, and a Special Banquet on Tuesday, June 24 commemorating the Conference and celebrating the 100th anniversary of the campus.

WNAR Presidential Invited Address
Jerry Lawless
University of Waterloo
WNAR Program Chair
Patrick Heagerty
University of Washington

IMS Program Chair
Charles Kooperberg
Fred Hutchinson Cancer Research Center
IMS 2008 Medallion Lecturer
Peter Bartlett
University of California, Berkeley

Local Organizer
Frank Samaniego & Chris Drake
University of California, Davis

UCDAVISUCDAVIS

WNAR/IMS Western Regional Meeting Short Course: "R Survey Package Analyses for Two Phase Studies, with Applications in Epidemiology" by T. Lumley and N. Breslow.
June 22, 2008

w http://conferences.ucdavis.edu/wnar-ims2008

Hosted by the Department of Statistics, University of California, Davis.

WNAR/IMS Western Regional Meeting
June 23–25, 2008

w http://conferences.ucdavis.edu/wnar-ims2008

Annual west-coast meeting, hosted this year by the Department of Statistics, University of California, Davis, featuring invited and contributed paper sessions and plenary speakers Jerry Lawless and Peter Bartlett. Registration and wine-tasting reception (in the Davis tradition) on Sunday, exquisite Conference Banquet on Tuesday, Student Paper Competition, Young Researchers Luncheon. Program Chairs Patrick Heagerty heagerty@u.washington.edu and Charles Kooperberg clk@fhcrc.org; Local organizers: Chris Drake cmdrake@ucdavis.edu and Frank Samaniego fjsamaniego@ucdavis.edu.

IMS co-sponsored meeting:

2009 ENAR/IMS Spring Meeting
March 15–18, 2009
Grand Hyatt San Antonio, San Antonio, TX
w http://www.enar.org/meetings.cfm

IMS co-sponsored meeting:

2010 ENAR/IMS Spring Meeting
March 21–24, 2010
Hyatt Regency New Orleans, New Orleans, LA
w http://www.enar.org/meetings.cfm

IMS co-sponsored meeting

IWAP2008: International Workshop in Applied Probability
July 7–10, 2008
Université Technologie de Compiègne (UTC), Compiègne, France
w http://www.lmac.utc.fr/IWAP2008/

Contacts: Nikolaos Limnios **e** nikolaos.limnios@utc.fr and Joseph Glaz **e** joseph.glaz@uconn.edu (IMS Rep)

This workshop will be an interdisciplinary conference in the field of probability with applications to several areas of science and technology, including actuarial science and insurance, bioinformatics, biosurveillance, computer science, data mining, finance, learning theory and target tracking. Its aim is to bring together, and to foster exchanges and collaborations among, scientists working in applications to any field, including those listed above.

IMS co-sponsored meeting

33rd Conference on Stochastic Processes and their Applications
July 27–31, 2009
Berlin, Germany
w http://www.math.tu-berlin.de/SPA2009/

Featuring two IMS Medallion Lectures, from Claudia Klüppelberg and Gordon Slade, a Lévy Lecture from Amir Dembo, and a Doob Lecture from Ed Perkins.

Organizing committee chair: Jochen Blath; co-chair: Peter Imkeller.

IMS Reps to Program Committee: David Aldous, Martin Barlow, Gérard Ben Arous, Mu-Fa Chen, Anna de Masi, Hans Föllmer, Luis Gorostiza, Dmitry Kramkov, Russ Lyons, Claudia Neuhauser, Ed Waymire, and Ofer Zeitouni.

Berlin's world-famous Philharmonie, designed by Hans Scharoun, is home to the Berlin Philharmonic Orchestra, one of the world's leading orchestras, whose current principal conductor is Sir Simon Rattle, known for his championing of contemporary classical music. The BPO also supports several chamber music ensembles.

IMS co-sponsored meeting

4th Cornell Probability Summer School
June 23 – July 4, 2008. Cornell University, Ithaca, NY
w http://www.math.cornell.edu/~durrett/CPSS2008/

This Fourth Cornell Probability Summer School will focus on probability problems that arise from ecology. The main lecturers will be Claudia Neuhauser (Minnesota), Sylvie Mélélard (Paris), Simon Levin (Princeton), and Ted Cox (Syracuse). In addition there will be one or two one-hour talks by Steve Ellner (Cornell), Alan Hastings (U.C. Davis), Steve Krone (U. of Idaho), Nicolas Lanchier (Arizona State), and Rinaldo Schinazi (Colorado Springs).

The conference web page has more information. All participants should fill out the registration form found there. Do this by April 1 if you want to apply for free lodging in a Cornell dorm room, or for partial support of travel expenses. This meeting was partially supported by a grant from the National Science Foundation to the probability group at Cornell University.

IMS co-sponsored meeting

2008 Seminar on Stochastic Processes
April 3–5, 2008. University of Delaware, Newark, Delaware
w http://www.math.udel.edu/~sturm/SSP08main.html

Apart from informal presentations by conference participants, there will be plenary talks by five invited speakers: Amarjit Budhiraja (UNC, Chapel Hill); Xia Chen (Univ Tennessee, Knoxville); Richard Kenyon (Brown Univ); Anita Winter (Univ Erlangen-Nürnberg, Germany); and Marc Yor (Univ Paris 6, France). A short informal session, led by Marc Yor, will be held honoring the late Frank Knight's mathematical career.

IMS co-sponsored meeting

International Workshop on Recent Advances in Time Series Analysis
June 8–11, 2008. Protaras, Cyprus
w www.ucy.ac.cy/~rats2008/

IMS Rep: Rainer von Sachs (UC Louvain, Belgium).

Program includes: Murray Rosenblatt, Michael Neumann, Peter Brockwell, Rainer Dahlhaus, Peter Robinson, Dag Tjostheim, Richard Davis, Dimitris Politis, Anestis Antoniadis, Helmut Luetkepohl, Manfred Deistler, Thomas Mikosch.

IMS co-sponsored meeting series

2008 NSF-CBMS Regional Research Conferences in the Mathematical Sciences

The National Science Foundation has announced support for nine NSF-CBMS Regional Research Conferences to be held during 2008. These conferences are intended to stimulate interest and activity in mathematical research. Each five-day conference features a distinguished lecturer who delivers ten lectures on a topic of important current research in one sharply-focused area of the mathematical sciences. The lecturer subsequently prepares an expository monograph based upon these lectures, which is normally published as a part of a regional conference series. Depending upon the topic, the monograph is published by the American Mathematical Society, the Society for Industrial and Applied Mathematics, or jointly by the American Statistical Association and the Institute of Mathematical Statistics.

Support for about 30 participants is provided and the conference organizer invites both established researchers and interested newcomers, including postdoctoral fellows and graduate students, to attend. Information about an individual conference may be obtained by contacting the conference organizer. Information about the series and guidelines for submitting proposals for future conferences are found in the Call for Proposals for the 2009 NSF-CBMS Regional Research Conferences at http://www.cbmsweb.org/NSF/2009_call.htm. Questions should be directed to: *CBMS, 1529 18th St. NW, Washington DC 20036-1385.* **t** (202) 293-1170; **f** (202) 293-3412; **e** rosier@georgetown.edu or lkolbe@maa.org

Request for Proposals for the 2009 NSF-CBMS Regional Research Conferences in the Mathematical Sciences

Proposal Due Date: April 21, 2008

w http://www.cbmsweb.org/NSF/2009_call.htm

Imaging in Random Media
May 12–16, 2008, Rice University NEW

Lecturer: George Papanicolaou

Liliana Borcea, Danny C. Sorensen and William W. Symes, organizers

713-348-5723, borcea@caam.rice.edu

713-348-5193, sorensen@caam.rice.edu

713-348-5997, symes@caam.rice.edu

www.caam.rice.edu/~CBMS2008/

Water Waves – Theory and Experiment
May 13–18, 2008, Howard University NEW

Lecturer: Harvey Segur

Mohammad F. Mahmood, organizer

202-806-6295, mmahmood@howard.edu

www.coas.howard.edu/mathematics/CBMS-Mahmood.html

Inverse Scattering for Radar Imaging
May 27–31, 2008, Univ. of Texas at Arlington NEW

Lecturer: Margaret Cheney

Tuncay Aktosun, organizer

817-272-1545, aktosun@uta.edu

http://omega.uta.edu/~aktosun/cbms2008

Topology, C*-Algebras, and String Duality
June 2–6, 2008, Texas Christian University NEW

Lecturer: Jonathan Rosenberg

Greg Friedman and Robert Doran, organizers

817-257-6343, g.friedman@tcu.edu

817-257-7335, r.doran@tcu.edu

http://faculty.tcu.edu/gfriedman/CBMS

Convex Duality Method in Mathematical Finance
June 22–27, 2008, University of California, Santa Barbara

Lecturer: Marco Frittelli

Jean-Pierre Fouque, Guillaume Bonnet, and Raya Feldman, organizers

805-893-5637, fouque@pstat.ucsb.edu

805-893-4188, bonnet@pstat.uscb.edu

805-893-2826 feldman@pstat.uscb.edu

www.pstat.ucsb.edu/projects/cbms/

Ergodic Ramsey Theory: A Dynamical Approach to Static Theorems
June 22–28, 2008, Eastern Illinois University NEW

Lecturer: Vitaly Bergelson

Patrick R. Coulton, organizer

217-581-6276, prcoulton@eiu.edu

www.ux1.eiu.edu/~prcoulton/cbms07/

Knots and Topological Quantum Computing
July 9–13, 2008, Univ. of Central Oklahoma NEW

Lecturer: Zhenghan Wang

Ara Basmajian (Short Course on Knots)

Charlotte Simmons and Jesse Byrne, organizers

405-974-5294, cksimmons@ucok.edu

405-974-5575, jbyrne@ucok.edu

www.math.ucok.edu/cbms/cbms.html

Malliavin Calculus and its Applications
August 7–12, 2008, Kent State University NEW

Lecturer: David Nualart

Oana Mocioalca and Kazim M. Khan, organizers

330-672-9083, oana@math.kent.edu

330-672-9110, kazim@math.kent.edu

http://www.math.kent.edu/math/CBMS2008.cfm

Tropical Geometry and Mirror Symmetry
December 13–17, 2008, Kansas State Univ. NEW

Lecturer: Mark Gross

Ricardo Castano-Bernard, Yan Soibelman, and Ilia Zharkov, organizers

785-532-0585, rcastano@math.ksu.edu

785-532-0584, soibel@math.ksu.edu

617-495-8797, zharkov@math.harvard.edu

www.math.ksu.edu/~rcastano/CBMS.html

Other Meetings Around the World:
Announcements and Calls for Papers

Workshop on Inference and Estimation in Probabilistic Time-Series Models
June 18–20, 2008
Isaac Newton Institute for Mathematical Sciences, Cambridge, UK
w http://www.newton.cam.ac.uk/programmes/SCH/schw05.html

Time-series analysis throws up interesting problems which remain fundamental to several key, and as yet unsolved, application areas. For example, Bayesian time-series models typically couple all time-points of the series, resulting in intractable inference in high-dimensional latent spaces and therefore requiring approximation.

The workshop will discuss both theories and applications related to probabilistic approaches to time-series analysis. Viewpoints and experiences from researchers belonging to different communities, including machine learning, statistics and statistical physics, are particularly encouraged. For example, approximate inference in the machine learning community tends to be more focussed on deterministic/variational approaches, whilst the statistics community tends to prefer sampling approaches. Amongst others, discussions related to this topic would be appreciated.

More generally, advances in practical and theoretical issues related to probabilistic approaches to time-series modelling, including for example inference, estimation, prediction, classification, clustering and source separation, are appreciated. Novel application areas and the challenges that they bring are also welcome.

Statistics—Theory and Practice
May 30–31, 2008
Madison, Wisconsin

We celebrate the career of Richard Johnson and the contributions of all of the students, colleagues, and collaborators who have enriched his 42 years at Wisconsin. For details, find the link at www.stat.wisc.edu.

Stochastic Analysis and Applications: from Mathematical Physics to Mathematical Finance
June 13–15, 2008
Princeton University
w http://orfe.princeton.edu/r60/

This meeting is sponsored by NSF, ONR, the ORFE Department and the Bendheim Center for Finance at Princeton University, and is in honor of Professor Rene Carmona on the occasion of his 60th birthday.

We will be able to reimburse the travel expenses of some graduate students and young researchers, and the link to apply for financial support can be found on the conference webpage.

Organizers: Mike Tehranchi, Ronnie Sircar, Jean-Pierre Fouque, Frederi Viens.

Nonparametric Statistics and Mixture Models: Past, Present, & Future
May 23–24, 2008
Penn State University, University Park, PA
Updated URL:
w http://www.outreach.psu.edu/programs/nonparametric-statistics/

22nd Nordic Conference on Mathematical Statistics (NORDSTAT)
16–19 June, 2008
Vilnius, Lithuania
w http://www.nordstat2008.com/

Abstract submission and early registration deadline: 1 April, 2008

Workshop on Integrating Computing into the Statistics Curricula
July 14–17, 2008
Berkeley, California

NEW

w http://www.stat.berkeley.edu/users/statcur/Workshop2/index.html

This workshop will be a hands-on program for faculty interested in innovating statistics courses and curricula to better prepare statistics students to engage in creative statistical practice in today's dynamic, data-rich scientific environment.

DYNSTOCH 2008
June 26–28, 2008
Padova, Italy

NEW

w http://www.isib.cnr.it/control/gombani/dynstoch2008/

The DYNSTOCH 2008 workshop will be held in Padova on June 26-28. The DYNSTOCH workshops are a continuation of earlier workshops on Statistics for Dynamic Stochastic Models organized by the European Research Network DYNSTOCH. Details about the workshop can be found on the webpage above.

There will be no registration fee, but participation is restricted to the Dynstoch teams at large. If you want to register (and give a talk), please follow the procedures on the webpage. Note: The availability of relatively cheap accommodation is limited and distributed on a first-come-first-served basis. Please see the website above for details.

Design and Analysis of Genetic-based Association Studies
June 23–27, 2008
Pavia, Italy

NEW

w http://www.unipv.it/statistical_genetics.training/training3/

Faculty: J Marchini, H Cordell, A Morris, C Spencer
Coordinators: L Bernardinelli, C Berzuini
Department of Applied Health Sciences, University of Pavia, Italy

The objective of the course is to provide a detailed treatment of the statistical issues and methods involved in analyzing genetic-based association studies. Each topic covered will include a lecture followed by a practical session in which state-of-the-art statistical software will be applied to relevant datasets. The practical sessions will illustrate the ideas presented in the lectures. All the software used will be freely available so skills learnt can be applied to the datasets after the course. The course is addressed to people actively involved in the field of genetic epidemiology and statistical genetics.

MolPAGE [Molecular Phenotyping to Accelerate Genomic Epidemiology] Training Work Package: "Causal Inference"
May 19–21, 2008
Pavia, Italy

NEW

w www.unipv.it/molpage_training/training3

Coordinators: Luisa Bernardinelli, Carlo Berzuini
Faculty: Stijn Vansteelandt, Vanessa Didelez, Arvid Sjolander

Recent developments on causal inference within the statistical and artificial intelligence literature have led to important new insights on how to address problems of confounding and selection bias in a wide variety of problem settings. The aim of this course is to review these developments and to provide state-of-the-art statistical solutions for genetic path identification, and for dealing with problems of confounding due to population admixture and of selection bias resulting from ascertainment conditions in genetic association studies. The first day of the course will focus on probabilistic graphical models, which have their origins in genetic path analysis and which provide a natural general framework for expressing and manipulating many important concepts in statistical genetics. Local computational algorithms can be described in this way, but also complex issues of identification in forensic settings, for example, together with genetic mapping and pedigree uncertainty can be handled in this context, as can issues of causal inference and identification of regulatory networks. This part of the course will introduce the basic ideas and illustrate how graphical models can be used in a variety of settings. The second day of the course will focus on statistical techniques to adjust for measured confounding. Specifically, we will discuss limitations of ordinary regression adjustment and focus on successful alternatives, such as inverse probability weighting estimators in marginal structural models and G-estimators. These methods will be applied to detect gene-environment interactions in family-based association studies and to identify genetic pathways. The third day of the course will focus on the use of Mendelian randomization for examining the causal effect of a modifiable exposure on disease by making use of measured variation in genes of known function. Emphasis will be on the assumptions required for using these methods and on state-of-the-art analysis techniques. We will end with an introduction to graphical search algorithms for unravelling causal genetic networks. The course will include hands-on computer practical sessions during the afternoons. It is intended for an audience with some previous familiarity with statistics, in particular with linear and logistic regression.

For further information, please do not hesitate to contact us.

Workshop on Current Trends and Challenges in Model Selection and Related Areas
July 24–26, 2008
Vienna, Austria
w http://www.univie.ac.at/workshop_modelselection/

XII Brazilian School of Probability (Escola Brasileira de Probabilidade)
August 3–9, 2008
Ouro Preto, Minas Gerais, Brazil
w http://www.mat.ufmg.br/ebp12

Fourth International Longevity Risk and Capital Markets Solutions Conference
September 25, 2008
Amsterdam, The Netherlands
Call for Papers
We are inviting academics to submit papers in all areas relating to longevity risk and capital markets solutions. All papers will be submitted electronically to emma.brophy.1@city.ac.uk. The deadline for paper submission is 31st March 2008 and decisions will be communicated to authors by the end of April when the formal programme for the conference will be announced. Jointly authored papers should be submitted by the person who will present the paper, if it is accepted.

Submitted papers will be reviewed by a Scientific Committee comprising: Theo Nijman (Tilburg University and Netspar), Richard MacMinn (Illinois State University), Jennifer Wang (National Chengchi University, Taiwan), David Blake (Cass Business School and Pensions Institute) and Anja De Waegenaere (Tilburg University and Netspar).

SPECIAL ISSUE OF *IME: Insurance: Mathematics & Economics* will publish a Special Issue of the best papers presented at the conference. The guest editors for this special issue will be David Blake (Cass Business School and Pensions Institute), Anja De Waegenaere (Tilburg University and Netspar) and Theo Nijman (Tilburg University and Netspar).

Send your meeting announcement to Elyse Gustafson at erg@imstat.org

We'll tell the world… for free!

Thirtieth Midwest Probability Colloquium
October 24–25, 2008
Northwestern University, Evanston, Illinois
w www.math.northwestern.edu/mwp (to be updated)
The Thirtieth Midwest Probability Colloquium will be held at Northwestern University on October 24–25, 2008. The program was organized by a committee consisting of Ananda Weerasinghe, Julien Dubedat, and Joseph Quinn (chair).

The program will feature the following speakers: Jean François Le Gall (Paris), two lectures; Alexei Borodin (Cal Tech), one lecture; Savas Dayanik (Princeton), one lecture.

The Friday lectures will be held (provisionally) in Swift Hall, Room 107, which is directly across the lawn from the Mathematics Department. The Saturday lectures are also (provisionally) scheduled for Swift Hall, Room 107.

The Midwest Probability Colloquium will begin with a registration period at 2:30 pm, Friday. Le Gall's first talk will begin at 3:00 pm. Following a coffee break, the second talk (Borodin) will begin at 4:00. There will be a hotel reception for all participants from 5:00-7:00 pm. On Saturday morning the first talk (Le Gall) will begin at 9:30 am, followed by a coffee break and the regular annual business meeting. The conference will conclude with Dayanik's talk from 1:30 pm to 2:30 pm.

Rooms have been reserved at three different locations: see the website for details.

64th Annual Deming Conference on Applied Statistics
December 8–12, 2008
Tropicana Casino Resort, Atlantic City, NJ
w http://www.demingconference.com/
Walter R. Young **e** demingchair@gmail.com
The purpose of the three-day Deming Conference on Applied Statistics, and the following two parallel two-day short courses, is to provide a learning experience on recent developments in statistical methodologies. The conference is composed of twelve three-hour tutorials on current statistical topics of interest. Recognized experts in the field of applied statistics will be invited to give the lectures and short courses based on their recently published books. The conference makes these books available for sale to its attendees at an appreciable discount. Attendees receive bound proceedings of the conference presentations. The full program will be available on the web site on June 1. The conference will be held in the recently built state-of-the-art Havana Tower of the Tropicana Casino Resort whose shops and dining experiences mimic the atmosphere of Old Havana. Walter Young has chaired this conference for 39 consecutive years.

Employment Opportunities around the world

Directory of Advertisements

Sweden

Göteborg: Chalmers University of Technology and Göteborg University

USA

Indiana: Purdue University

Wisconsin: The University of Wisconsin School of Medicine and Public Health

Sweden: Göteborg

Chalmers University of Technology and the University of Gothenburg
Full Professor and Associate Professor in Mathematical Statistics

Chalmers announces a position of Full Professor in Mathematical Statistics, which in Sweden also includes theoretical and applied probability and the University of Gothenburg announces a position of Associate Professor in Mathematical Statistics, in particular in Statistical Inference, **see**: http://www.chalmers.se/math/EN/ **.** Applications must be received no later than 22nd May, 2008.

The department:

The positions are both tied to the stochastics group at the Department of Mathematical Sciences, which serves Chalmers University of Technology and the University of Gothenburg. It consists of approximately 25 researchers/teachers (including 12 professors), and about the same number of graduate students. The group typically has several guest postdocs, attracts many international visitors for shorter or longer periods, and arranges 2-4 international workshops every year. The atmosphere at the department is open, friendly and international.

Research centres:

The group is host to the Stochastic Centre, a centre for basic research funded by the Swedish Research Council as a "Strong Research Environment" (http://www.chalmers.se/math/EN/research/stochastic-centre), and GMMC, the Gothenburg Mathematical Modeling Centre, which is aimed at research leading to practical use in a 5-10 year timespan (http://www.chalmers.se/math/EN/research/gmmc). In addition to Stochastics, GMMC includes research groups in Optimization, Numerics, and Quality Science. The group cooperates closely with the Fraunhofer-Chalmers Research Centre for Industrial Mathematics and with many departments in Gothenburg and from all around the globe, and with local and international industry. The group is responsible for undergraduate teaching, directs a masters program in mathematical biology and is part of a masters program in mathematics. Teaching responsibilities also include graduate courses for our PhD students and for PhD students from other departments, and service courses for the medical faculty and for industry.

Current research:

Our research covers the entire span from basic theory to projects in cooperation with industry. We are open to starting research in new areas. At present some main directions are

Markov Processes: A short list of areas: Markov Random Fields, Coupling, Branching Processes, Graphical Statistical Models, Rate of Convergence to Equilibrium, and Spatio-Temporal Point Process Models.

Discrete Probability: We work broadly on topics such as Percolation, Interacting Particle Systems, Large Complex Networks and Probabilistic Analysis of Algorithms.

Risk and Reliability: Major areas are Statistical Extreme Value Methods, Material Fatigue, Mechanical Reliability, Ocean Engineering, and Financial Risk Management.

Biomathematics: Our work in this area is in close cooperation with biologists, and includes Bioinformatics, Systems Biology, Theoretical Biology, and Biological Image processing.

Statistical theory and methods: Graphical Markov Models, Methods for Longitudinal Studies, Multivariate Analysis, Applied Bayesian Analysis.

Conditions:

The positions are permanent and offer very flexible working conditions, much independence, good possibilities for support, for international travel of guest researchers, and for arranging workshops.

USA: Indiana

Purdue University

Faculty Position in Social and Behavioral Statistics

As part of Purdue University's enhancement of excellence in the study of children and families, the Department of Statistics (www.stat.purdue.edu) and the Department of Child Development and Family Studies (www.cfs.purdue.edu/cdfs) invite applicants for an open rank, tenure-track or tenured position in the area of Social and Behavioral Statistics. The position involves a joint appointment in the Department of Statistics in the College of Science (75%), and the Department of Child Development and Family Studies in the College of Consumer and Family Sciences (25%). Applicants are expected to develop new methodologies in the field of social and behavioral statistics as well as collaborate with colleagues in research areas such as early childhood learning and development, relationships, the intersection of work and family life, and adult development and aging.

The position is part of a College of Science strategic multidisciplinary hiring effort called COALESCE II. The successful applicant will not only have opportunities to participate in departmental core research areas but also in multidisciplinary programs such as the Center on Aging and the Life Course (www.purdue.edu/aging), the Center for Families (www.cfs.purdue.edu/CFF), the Regenstrief Center for Healthcare Engineering (www.purdue.edu/discoverypark/rche), the Military Family Research Institute (www.cfs.purdue.edu/mfri), and the Miller Child Learning Center (www.cfs.purdue.edu/CDFS/pages/childrens_prog).

For additional information about COALESCE II and how to apply, see the web site www.science.purdue.edu/COALESCE. For additional information or clarification regarding this position, please contact Bruce Craig at socbehav@stat.purdue.edu or (765) 494-6043. Applications will be reviewed beginning Jan. 15, 2008, and reviews will continue until the position is filled.

Other searches are being conducted in STAT in all areas of statistics and probability as well as another multidisciplinary hire in the area of applied mathematics. For more information and application instructions, please visit the Departmental web pages at http://www.stat.purdue.edu/hiring. Applicants to one search may be included in other relevant searches when appropriate.

Purdue University is an Equal Opportunity/Equal Access/Affirmative Action employer and is committed to building a diverse faculty of excellence.

USA: Wisconsin

Chair, Dept. of Biostatistics and Medical Informatics

The University of Wisconsin School of Medicine and Public Health, Madison, Wisconsin, invites applications and nominations for Chair of the Department of Biostatistics and Medical Informatics. The department is highly rated among programs nationally, with strong research, educational and service programs. Current faculty include 17 tenure track, 15 affiliates and 8 non-tenure track positions. In cooperation with the Departments of Statistics and Computer Sciences, and other academic programs and departments at UW-Madison, the Department features three academic programs, in biostatistics, clinical trials, and biomedical informatics, including computational biology. As the UW Medical School transitions to a School of Medicine and Public Health, and with the recent creation of the UW Institute for Clinical and Translational Research, the department is poised to achieve even greater prominence and impact at all levels and on all fronts.

We seek a recognized leader with an outstanding academic background, strong research credentials, demonstrated commitment to education, experience in mentoring junior faculty, and proven management skills. Necessary qualifications include a Ph.D. in biostatistics, bioinformatics, computer science, or a related field, and accomplishments as a scholar and teacher that meet the standards for a tenured faculty appointment at the University of Wisconsin-Madison.

Please apply by May 1, 2008, to ensure full consideration. To apply, send a letter of application, curriculum vitae with a description of research focus, and names and addresses of three references to: **George Wilding, MD, Chair, BMI Chair Search Committee, c/o Margie Martin, UW School of Medicine and Public Health, Room 4144 HSLC, 750 Highland Avenue, Madison, WI 53705. Phone: 608-262-7705. E-mailed applications are welcome; send to: msmartin@wisc.edu.**

Unless confidentiality is requested in writing, information regarding applicants must be released upon request. Finalists cannot be guaranteed confidentiality. The University of Wisconsin is an equal opportunity, affirmative-action employer. The School of Medicine and Public Health particularly encourages applications and nominations of women and members of under-represented groups. A background check is required prior to offer of employment. To learn more about the UW-Madison Department of Biostatistics and Medical Informatics, please visit our web site: http://www.biostat.wisc.edu/

UNIVERSITY OF WISCONSIN-MADISON
SCHOOL OF MEDICINE AND PUBLIC HEALTH

International Calendar of Statistical Events

IMS meetings are highlighted in maroon with the ims 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

April 2008

ims April 3–5: University of Delaware, Newark. **2008 Seminar on Stochastic Processes.** Including session in honor of Frank Knight's career. **w** http://www.math.udel.edu/~sturm/SSP08main.html

April 14–16: University of Warwick, UK. **Research Workshop on Bayesian Analysis of High Dimensional Data.** Organizing Committee: David Banks, Jim Griffin, Fabio Rigat and Mark Steel. **w** http://go.warwick.ac.uk/bhdworkshop

ims April 15–17: University of Warwick, UK. **Workshop on Composite Likelihood Methods. w** http://go.warwick.ac.uk/complik2008

April 18–19: Cornell University, Ithaca, NY. **Second Cayuga Triangle Meeting.** Contact Rick Durrett **e** rtd1@cornell.edu by April 8.

April 18–19: University of Florence, Firenze, Italy. **Evolution Equations in Pure and Applied Sciences: a Symposium in Honour of Aldo Belleni-Morante.** Paolo Maria Mariano **e** paolo.mariano@unifi.it **w** http://www.dma.unifi.it/eepas

April 21–25: Bedlewo, Poznan, Poland. **International Conference on Trends and Perspectives in Linear Statistical Inference, LinStat2008**, in celebration of Tadeusz Caliński's 80th Birthday. Katarzyna Filipiak **e** linstat@au.poznan.pl **w** http://linstat08.au.poznan.pl/

ims April 30 – May 1: University of Maryland, College Park, MD. **Bayesian Methods That Frequentists Should Know. w** http://www.jpsm.umd.edu/stat/workshop **e** statcons@math.umd.edu

May 2008

May 1–3: Indian Institute of Management, Kozhikode. **International Conference on Statistics and its Applications in Management (ICSAIM2008).** Prof G Chaudhuri **e** icsaim2008@iimk.ac.in **w** http://www.iimk.ac.in/forthcomingconferences/seminars

May 2–4: University of Wisconsin–Madison. **Second Graduate Student Conference in Probability. w** http://www.math.wisc.edu/~guettes/GSCP.html

May 5 – June 27: National University of Singapore. **Mathematical Imaging and Digital Media. w** http://www.ims.nus.edu.sg/Programs/imaging08/index.htm

May 9–11: University of Gujrat, Pakistan. **ISOSS Fourth National Conference on Statistical Sciences. w** http://isoss.com.pk/4thconference.html

May 11–13: Rutgers University, NJ. **99th Statistical Mechanics Conference.** In honor of Edouard Brezin and Giorgio Parisi. **w** http://www.math.rutgers.edu/events/smm/index.html

NEW ims May 12–16: Rice University. **Imaging in Random Media** *[NSF-CBMS].* **w** www.caam.rice.edu/~CBMS2008/

NEW ims May 13–18: Howard University. **Water Waves – Theory and Experiment** *[NSF-CBMS]. w* www.coas.howard.edu/mathematics/CBMS-Mahmood.html

May 16–17: Michigan State University, East Lansing, MI. **Recent advances in Statistics: Conference in honor of Professor H.L. Koul on his 65th birthday.** S.N. Lahiri **e** snlahiri@stat.tamu.edu or Vince Melfi **e** melfi@stt.msu.edu **w** http://www.stt.msu.edu/conference2008/

ims May 19–21: Atlanta, Georgia, USA. **2008 Spring Research Conference on Statistics in Industry and Technology.** Program co-chairs: Paul Kvam **e** pkvam@isye.gatech.edu, Jye-Chyi Lu **e** jclu@isye.gatech.edu, Kwok Tsui **e** ktsui@isye.gatech.edu **w** http://www2.isye.gatech.edu/src2008/

NEW May 19–21: Pavia, Italy. **MolPAGE Training Work Package: Causal Inference w** www.unipv.it/molpage_training/training3

May 19–23: Centro Stefano Franscini, Ascona, Switzerland. **Sixth Seminar on Stochastic Analysis, Random Fields and Applications. w** http://www.math.univ-paris13.fr/~russo/ASCONA08/Ascona08.html

May 22–25: University of Connecticut–Storrs. **International Indian Statistical Association (IISA) conference on Frontiers of Probability and Statistical Science.** Local organizers: Dipak Dey; Nitis Mukhopadhyay, Chair, **e** nitis.mukhopadhyay@uconn.edu and Nalini Ravishanker. **w** http://merlot.stat.uconn.edu/~nitis/IISA2008/

May 23–24: Penn State University, University Park, PA. **Nonparametric Statistics and Mixture Models: Past, Present, & Future. w** http://www.outreach.psu.edu/programs/nonparametric-statistics/

May 25–29: Ottawa, Canada. **2008 Joint Meeting of SSC and the Société Française de Statistique.** Local Arrangements: Pierre Lavallée **e** pierre.lavallee@statcan.ca . Program: Bruno Rémillard **e** bruno.remillard@hec.ca **w** http://www.ssc.ca/2008/index_e.html

May 26–30: Luminy, France. **Fifth Conference on High Dimensional Probability.** Organizers: Christian Houdré houdre@math.gatech.edu, Vladimir Koltchinskii vlad@math.gatech.edu, David Mason davidm@udel.edu, Magda Peligrad magda.peligrad@uc.edu **w** http://www.math.gatech.edu/news/conferences/hdp08/

NEW ims May 27–31: Univ. of Texas

International Calendar *continued*

at Arlington. **Inverse Scattering for Radar Imaging** *[NSF-CBMS].* **w** http://omega.uta.edu/~aktosun/cbms2008

May 28–30: Sanya, Hainan, China. **2008 International Congress on Image and Signal Processing (CISP 2008).** **e** cisp2008@hainu.edu.cn **w** http://www.hainu.edu.cn/CISP2008

May 29–31: Pittsburgh, PA. **4th Workshop on Statistical Analysis of Neuronal Data (SAND4).** **w** http://sand.stat.cmu.edu

NEW May 30–31: Madison, Wisconsin. **Statistics Theory and Practice.** **w** www.stat.wisc.edu

June 2008

NEW ims June 2–6: Texas Christian University. **Topology, C*-Algebras, and String Duality** *[NSF-CBMS].* **w** http://faculty.tcu.edu/gfriedman/CBMS

June 2–7: CRM, Montréal. **Mathematical Aspects of Quantum Chaos** *[CRM program]: Probabilistic Methods in Mathematical Physics]* **w** http://www.crm.umontreal.ca/Mathphys2008/chaos_e.shtml

June 5–6: Kaiserslautern, Germany. **Workshop on Bootstrap and Time Series.** **e** bootstrap08@mathematik.uni-kl.de **w** www.mathematik.uni-kl.de/~bootstrap08

ims June 8–11: Protaras, Cyprus. **International Workshop on Recent Advances in Time Series Analysis.** IMS Rep: Rainer von Sachs, UC Louvain, Belgium. **w** www.ucy.ac.cy/~rats2008/

June 8–11: Charleston, South Carolina. **Southern Regional Council on Statistics (SRCOS) Summer Research Conference: Modern Semiparametric Methods in Action.** Angela Williams **e** srcos08info@musc.edu **w** www.musc.edu/dbbe/srcos2008

ims June 11–13: Hangzhou, China. **IMS-China International Conference on Statistics and Probability.** Contact (China) Zhengyan Lin **e** zlin@zju.edu.cn or (elsewhere) Xiaotong Shen **e** xshen@stat.umn.edu **w** http://www.stat.umn.edu/~statconf/imschina/

June 11 – July 8: Vancouver, BC, Canada. **2008 PIMS/UBC Summer School in Probability.** **w** http://pims.math.ca/science/2008/08ssprob/

NEW June 13–15: Princeton University. **Stochastic Analysis and Applications: from Mathematical Physics to Mathematical Finance.** **w** http://orfe.princeton.edu/r60/

NEW June 16–19: Vilnius, Lithuania. **22nd Nordic Conference on Mathematical Statistics (NORDSTAT)** **w** http://www.nordstat2008.com/

June 16–28: French National Sailing School, Brittany, France. **2008 Beg Rohu Summer School: Manifolds in Random Media, Random Matrices and Extreme Value Statistics.** **w** http://www-spht.cea.fr/Meetings/BegRohu2008

NEW June 18–20: Isaac Newton Institute, Cambridge, UK. **Workshop on Inference and Estimation in Probabilistic Time-Series Models.** **w** http://www.newton.cam.ac.uk/programmes/SCH/schw05.html

June 19–21: Université Paul Sabatier, Toulouse, France. **First International Workshop on Functional and Operatorial Statistics.** Contact Karim Benhenni and Sonia Hedli-Griche, Université Pierre Mendes-France, Grenoble. **t** 04 76 82 57 07 **e** Karim.Benhenni@upmf-grenoble.fr **w** http://www.lsp.ups-tlse.fr/staph/IWFOS2008

ims June 22–25: University of California, Davis. **2008 WNAR/IMS Western Regional Meeting.** IMS Program Chair: Charles Kooperberg **w** http://www.wnar.org

ims June 22–27: University of California at Santa Barbara. **NSF/CBMS Regional Conference on Convex Duality Method in Mathematical Finance.** **w** http://www.pstat.ucsb.edu/projects/cbms/

NEW ims June 22–28: Eastern Illinois University. **Ergodic Ramsey Theory: A Dynamical Approach to Static Theorems** *[NSF-CBMS].* **w** www.ux1.eiu.edu/~prcoulton/cbms07/

June 23–27: Isaac Newton Institute, Cambridge, UK. **Workshop on Future Directions in High-dimensional Data Analysis: New Methodologies, New Data Types and New Applications.** **w** www.newton.cam.ac.uk/programmes/SCH/schw03.html

NEW June 23–27: Pavia, Italy. **Design and Analysis of Genetic-based Association Studies.** **w** http://www.unipv.it/statistical_genetics.training/training3/

June 23–28: École Normale Supérieure, Paris, France. **Stochastic Networks Conference 2008.** Chairs: François Baccelli, J. Mairesse. **w** http://www.di.ens.fr/~baccelli/stonet08.html

ims June 23 – July 4: Cornell University, Ithaca, NY. **4th Cornell Probability Summer School.** Probability problems that arise from ecology. **w** http://www.math.cornell.edu/~durrett/CPSS2008/

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

NEW June 26–28: Padova, Italy. **DYNSTOCH 2008.** **w** http://www.isib.cnr.it/control/gombani/dynstoch2008/

June 30 – July 5: CRM, Montréal. Integrable Quantum Systems and Solvable Statistical Mechanical Models *[CRM program]*. **w** http://www.crm.umontreal.ca/Mathphys2008/integrable_e.shtml

July 2008

July 1–4: Prague, Czech Republic. **ISBIS-2008:** International

Society of Business and Industrial Statistics. Milena Zeithamlova
e milena@action-m.com **w** http://www.action-m.com/isbis2008

July 6–11: Montreal, Canada. **MCQMC2008: 8th International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing.** **w** http://www.crm.math.ca/mcqmc08/index_e.shtml

July 6–19: Saint-Flour, France. **38th Saint-Flour Probability Summer School.** **w** http://math.univ-bpclermont.fr/stflour/

July 7–10: Université de Technologie, Compiègne, France. **IWAP2008: International Workshop on Applied Probability.**
Contact Nikolaos Limnios **e** nikolaos.limnios@utc.fr and Joseph Glaz **e** joseph.glaz@uconn.edu **w** http://www.lmac.utc.fr/IWAP2008/

July 7–11: Utrecht, The Netherlands. **23rd International Workshop on Statistical Modelling (IWSM).** **w** www.fss.uu.nl/iwsm2008

NEW July 9–13: Univ. of Central Oklahoma. **Knots and Topological Quantum Computing** *[NSF-CBMS].* **w** www.math.ucok.edu/cbms/cbms.html

July 10–11: National University of Singapore. **Symposium in honor of Kiyosi Itô: Stochastic Analysis and its Impact in Mathematics and Science.** **w** http://www.ims.nus.edu.sg/Programs/kiyosi08/

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

NEW July 14–17: Berkeley, California. **Workshop on Integrating Computing into Statistics Curricula.** **w** http://www.stat.berkeley.edu/users/statcur/Workshop2/index.html

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

July 14–18: Crete, Greece. **International Conference on Statistical Physics (SigmaPhi2008).** **w** http://www.polito.it/sigmaphi2008

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_general@nus.edu.sg

July 15–17: Leeds, UK. **LASR 2008: The Art and Science of Statistical Bioinformatics.** Stuart Barber **e** workshop@maths.leeds.ac.uk **w** http://www.maths.leeds.ac.uk/lasr2008

July 21–25: Hamilton Island, Australia. **International Society for Bayesian Analysis 9th World Meeting.** **e** isba08@qut.edu.au **w** http://www.isba2008.sci.qut.edu.au

July 23–26: Tomar, Portugal. **17th International Workshop on Matrices and Statistics (IWMS08) in Honor of Professor T.W. Anderson's 90th Birthday.** Contact Professor Francisco Carvalho **t** +351 249 328 100; **e** fpcarvalho@ipt.pt **w** www.ipt.pt/iwms08

July 24–26: University of Vienna, Austria. **Current Trends and Challenges in Model Selection and Related Areas.** **w** http://www.univie.ac.at/workshop_modelselection/

July 28 – September 21: National University of Singapore. **Mathematical Horizons for Quantum Physics.** **w** http://www.ims.nus.edu.sg/Programs/mhqp08/index.htm

July 29 – August 2: Boulder, CO. **11th IMS North American Meeting of New Researchers in Statistics and Probability.** Ryan Elmore. **Deadline February 1.** **w** http://www.stat.rutgers.edu/~rebecka/NRC

July 29 – August 2: University of Camerino, Italy. **International Conference on Strongly Coupled Coulomb Systems.** **w** http://sccs2008.unicam.mm.st/

August 2008

August 3–7: Denver, Colorado. **JSM2008.**
w http://www.amstat.org/meetings/jsm/2008/

NEW August 3–9: Ouro Preto, Minas Gerais, Brazil. **XII Brazilian School of Probability (Escola Brasileira de Probabilidade).** **w** http://www.mat.ufmg.br/ebp12

August 4–9: CRM, Montréal. Stochastic Loewner Evolution and Scaling Limits *[CRM program]* **w** http://www.crm.umontreal.ca/Mathphys2008/loewner_e.shtml

NEW August 7–12: Kent State University. **Malliavin Calculus and its Applications** *[NSF-CBMS].* **w** http://www.math.kent.edu/math/CBMS2008.cfm

August 17-21: Copenhagen, Denmark. **ISCB-29: International Society for Clinical Biostatistics.** **w** www.iscb2008.info

August 18–23: CRM, Montréal. Laplacian Growth and Related Topics *[CRM program]* **w** http://www.crm.umontreal.ca/Mathphys2008/laplacian_e.shtml

August 25–30: CRM, Montréal. Random Matrices, Related Topics and Applications *[CRM program]* **w** http://www.crm.umontreal.ca/Mathphys2008/matrices_e.shtml

August 26–29: Southampton Statistical Sciences Research Institute, UK. **Workshop and Conference on Sample Surveys and Bayesian Statistics.** **w** www.s3ri.soton.ac.uk/ssbs08/

Continues on **page 26**

International Calendar *continued*

September 2008

September 1–5: East Midlands Conference Centre, Nottingham, UK. **2008 International Conference of the Royal Statistical Society.** **w** www.rss.org.uk/rss2008

September 1–6: CRM, Montréal. Random Tilings, Random Partitions and Stochastic Growth Processes *[CRM program]* **w** http://www.crm.umontreal.ca/Mathphys2008/tilings_e.shtml

September 8–12: Antalya, Turkey. **International Conference on Robust Statistics: ICORS 2008.** Organizer: Olcay Arslan, Cukurova University **e** oarslan@cu.edu.tr **w** www.icors08.org

NEW September 25: Amsterdam, The Netherlands. **Fourth International Longevity Risk and Capital Markets Solutions Conference.** **e** emma.brophy.1@city.ac.uk

September 29 – October 4: CRM, Montréal. Quantum Many-Body Systems, Bose-Einstein Condensation *[CRM program]* **w** http://www.crm.umontreal.ca/Mathphys2008/bose-einstein_e.shtml

October 2008

IMS October 5–7: Cornell University, Ithaca, NY. **Workshop for Women in Probability.** Program organizers: Lea Popovic and Amber Puha. Local Arrangements: Rick Durrett **e** rtd1@cornell.edu **w** www.math.cornell.edu/~durrett/wwp/

NEW October 24–25: Northwestern University, Evanston, IL. **30th Midwest Probability Colloquium.** **w** www.math.northwestern.edu/mwp (to be updated)

November 2008

IMS November 5–7: Vigo, Spain. **ISNI2008: International Seminar on Nonparametric Inference.** **w** http://webs.uvigo.es/siru.mail/isni2008white.html

December 2008

December 1–3: Hanoi, Vietnam. **2008 International Conference on Applied Probability and Statistics (CAPS 2008).** **w** http://www.action-m.com/CAPS2008/

NEW December 8–12: Tropicana Casino Resort, Atlantic City, NJ. **64th Annual Deming Conference on Applied Statistics.** Walter R. Young **e** demingchair@gmail.com **w** http://www.demingconference.com/

December 13–16: Rutgers University, NJ. **100th Statistical Mechanics Conference.** **e** Joel Lebowitz lebowitz@math.rutgers.edu

NEW IMS December 13–17: Kansas State Univ. **Tropical Geometry and Mirror Symmetry** *[NSF-CBMS].* **w** www.math.ksu.edu/~rcastano/CBMS.html

January 2009

January 4–10: CRM, Montréal. Random Functions, Random Surfaces and Interfaces *[CRM program]* **w** http://www.crm.umontreal.ca/Mathphys2008/functions_e.shtml

March 2009

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

May 2009

May 18–23: CRM, Montréal. Interacting Stochastic Particle Systems *[CRM program]* **w** http://www.crm.umontreal.ca/Mathphys2008/stochastics_e.shtml

May 31 – June 3: Vancouver, Canada. **2009 SSC Annual Meeting.** Local Arrangements: Nancy Heckman (UBC). Program: Wendy Lou (Toronto) **w** http://www.ssc.ca/main/meetings_e.html

June 2009

June 8–13: CRM, Montréal. Disordered Systems: Spin Glasses *[CRM program]* **w** http://www.crm.umontreal.ca/Mathphys2008/spin_e.shtml

July 2009

July 12–15: Cornell University, Ithaca, NY. 2009 Applied Probability Society Conference. Co-organizers: Shane Henderson and Mark Lewis. IMS

July 27–31: Berlin, Germany. **33rd Conference on Stochastic Processes and their Applications.** Organising committee chair: Jochen Blath; co-chair: Peter Imkeller. **w** http://www.math.tu-berlin.de/SPA2009/

August 2009

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

May 2010

May 23–26: Québec City, Canada. **2010 SSC Annual Meeting.** Local Arrangements: Thierry Duchesne (Université Laval) **w** http://www.ssc.ca/main/meetings_e.html

August 2010

IMS 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

July 2011

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

July 2012

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

Membership and Subscription Information

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

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

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

in the next issue

May 2008

IMS Election Special! Also news of members, announcements and information about meetings, and new job opportunities.

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

DEADLINE for submissions

April 1, 2008

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

IMS: Organized September 12, 1935

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.

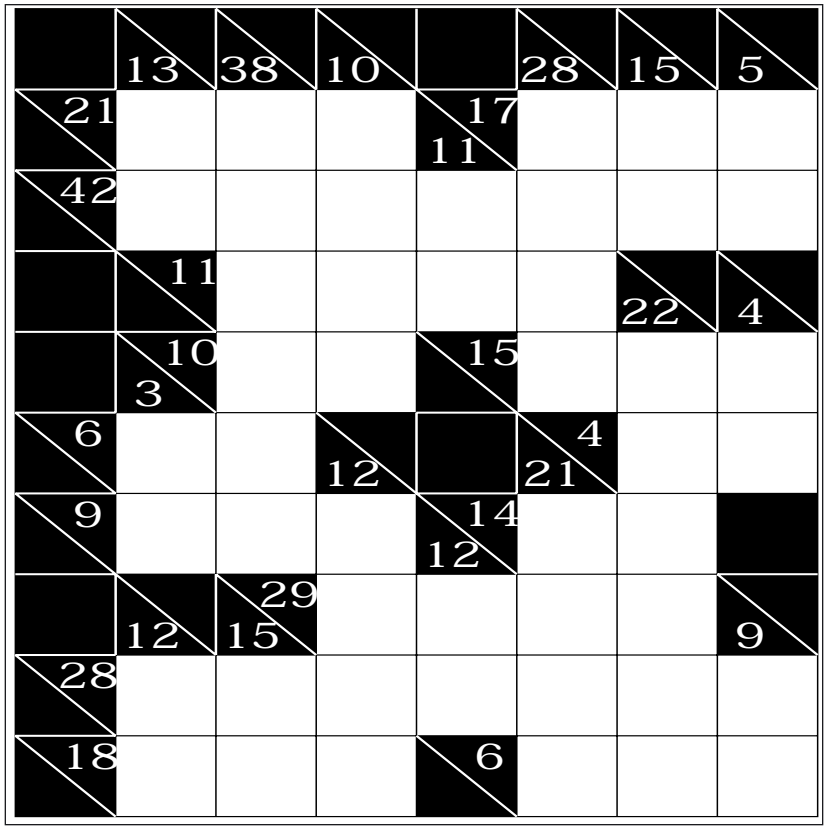
This row sequence doesn't add up to 8.

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

Solution 22 from last issue

	11	27	11		11	15	28
6	2	3	1	22	9	5	8
12	1	8	3	7 19	2	1	4
23	5	9	7	2	10 10	3	7
10	3	7	30 17	7	8	6	9
	26	13 12	8	3	2	29	13
24	8	6	9	1	10 19	8	2
3	2	1	14 4	6	2	5	1
14	9	2	3	23	8	9	6
11	7	3	1	20	9	7	4

Puzzle 23



Puzzle by www.yoogi.com