IMS Bulletin



March 2009

CONTENTS

- 1 AOAS section on **Astronomy**
- 2 Members' News: Donald P. Gaver; Hongyu Zhao
- 3 IMS news: new Executive Secretary, editors
- 4 Letters page
- 5 New journal on Privacy and Confidentiality
- 6 **Obituary:** Václav Fabian
- 7 **Research program:** Isaac **Newton Institute**
- 10 **Obituary:** P. 'Jegan' Jeganathan
- 11 **Report:** ISNI2008
- 12 Terence's Stuff: On using bibliographies
- 13 IMS Treasurer's report and financial statements
- 21 IMS meetings
- 26 SAMSI workshops
- 27 Other meetings
- 32 **Employment Opportunities**
- 34 International Calendar of Statistical Events
- 39 Information for Advertisers
- 40 Kakuro corner

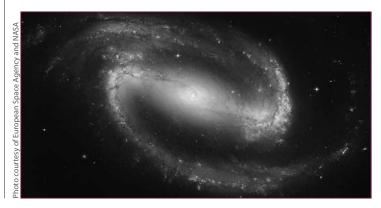
Statistics and Astronomy

Thomas J. Loredo, John Rice and Michael Stein introduce a special section on Statistics and Astronomy in the March 2009 issue of The Annals of Applied Statistics: There is a long history of fruitful interaction between astronomy and statistics; indeed, problems in astronomy and geodesy motivated many developments marking the emergence of the discipline of statistics in the early nineteenth century.

Interaction between these disciplines has waxed and waned in the subsequent two centuries. Happily, the turn of the twenty-first century marks an era of renewed enthusiasm for collaborations between astronomers and statisticians, giving rise to the interdisciplinary area of astrostatistics. Six papers in this AOAS issue describe compelling problems in astrostatistics.

The main driver for renewed interaction between statistics and astronomy has been the advent of large-scale astronomical surveys. Modern surveys probe scales of space and time ranging from our own solar system, to planets in other solar systems, to the structure of the Milky Way and distant galaxies, to the very early history of the universe, using instruments that are sensitive to regions of the electromagnetic spectrum ranging from radio (wavelengths as long as 100km) to gamma-rays (wavelengths as short as 10⁻⁶ nanometers). Observations using non-electromagnetic "messengers" such as cosmic ray particles, neutrinos, and gravitational waves, are also playing increasingly important roles in modern astronomy.

The papers in the Special Section all address problems arising in the context of surveys: mapping the cosmic microwave background as measured by the Wilkinson Microwave Anisotropy Probe (WMAP), tracing dark matter through dwarf spheroidal galaxies, quantifying the acceleration of the universe's expansion (ascribed to dark energy) using Type Ia supernova (SN Ia) explosions, using gamma ray measurements from the Fermi Gamma Ray Space Telescope to detect pulsars, and studying stellar evolution through the relationship between stellar luminosity and color. Finally, there is a challenge to the statistical and astronomical communities describing a large test problem for methods of detecting gravitational lensing, which can be used to study



dark energy and the nature of gravity. Will any readers seek out collaborators in astronomy and take up the gauntlet?

Hubble telescope photo of a barred spiral galaxy

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2 · IMS Bulletin Volume 38 · Issue 2

IMS members' news

NAE elects new members

The US National Academy of Engineering has elected 65 new members and nine foreign associates. Among them is IMS Fellow Donald P. Gaver Jr., Distinguished Professor of Operations Research at the Naval Postgraduate School, Monterey, California. His citation reads, "For contributions to reliability, maintainability, and queuing concepts, with applications to telecommunications and military systems."

Professor Gaver said, "I am honored to be elected to membership in the National Academy of Engineering. I look forward to using this valuable association to promote further outreach between theoretical and applied stochastic analysis and statistics and science, engineering, and operations research."

This year's election brings the total US membership of the NAE to 2,246 and the number of foreign associates to 197. Election to the National Academy of Engineering is among the highest professional distinctions accorded to an engineer.

For the full announcement, see the news release at http://www.nationalacademies.org/morenews/20090206.html

Hongyu Zhao receives 2008 Spiegelman Award

Professor of Public Health and Genetics at the Yale School of Public Health, Hongyu Zhao, was the 2008 recipient of the Mortimer Spiegelman Award, which honors researchers under 40 who have made outstanding contributions in the field of health statistics. The award was presented by the American Public Health Association (APHA) at its meeting in October.

Zhao, who is a Fellow of IMS and ASA and a member of the ISI, lists his research interests as "statistical methodology developments that address scientific problems in genetics and molecular biology." His research is currently focused on statistical issues that arise from identifying genetic variants underlying complex traits, biological network analysis and disease biomarker discoveries.

The award serves three purposes: to honor achievements in the field of health statistics by the recipient and Spiegelman, to encourage further involvement in public health by young statisticians, and to increase awareness within the academic community of the APHA and its statistics section. The call for the 2009 award is at http://www.aphastat.org/.

The selection committee said that they were impressed with Zhao's academic record and his contributions to statistical methodology, public health and the profession as a whole.

The award is named after demographer, actuary, and biostatistician Mortimer Spiegelman (1901–1969) who made a number of contributions to public health statistics.

As this year's recipient, Zhao's responsibilities will include becoming a member of the award selection committee for the next three years (from 2009 to 2011) and also to organize a session for the statistical section of the APHA at its 2009 meeting.

Corrigendum

In the December 2008 issue, Peter Bickel wrote about the special issue of *The Annals of Statistics* (volume 36, number 6) that had as its focus random matrix theory. The article referred to a paper by "Rajaratnam, Massart and Carvalho". This should have read "Rajaratnam, *Massam* and Carvalho"—that is, the paper titled "Flexible covariance estimation in graphical Gaussian models" by Bala Rajaratnam, Hélène Massam and Carlos M. Carvalho. We apologize for any confusion this may have caused.

IMS news

New IMS Executive Secretary

Marten Wegkamp is the new IMS Executive Secretary. He will be serving until August 2011 on the IMS Executive Committee.

Marten is Professor of Statistics at Florida State University in Tallahassee, Florida. He studied Mathematics at Leiden University, The Netherlands. Before joining the faculty at Florida State in 2003, he was an Associate Professor at Yale's statistics department. He lists his research interests as: machine learning theory, empirical process theory, model selection and aggregation, and nonparametric estimation. He says, "My main research effort concentrates on



Marten Wegkamp.. and Rocky

developing new methodology and rigorous mathematical theory in nonparametric statistics. Currently I am interested in empirical risk minimization via lasso-type penalties in sparse high dimensional classification and regression settings. The classification procedures that I study have a built-in reject option that automatically flag those observations that are hard to classify." Marten's homepage is http://stat.fsu.edu/~wegkamp/

Marten is an elected member of the ISI. He has served as Associate Editor of the *International Journal of Biostatistics*, the *Electronic Journal of Statistics* and the *IMS Lecture Notes and Monograph Series*.

The IMS Executive Secretary is responsible for maintaining the institute's records. Under the IMS Constitution, the Executive Secretary is a member of the Council, and a member of the Executive and Officers Committees. Details about the role are in the IMS Handbook, published online at http://www.imstat.org/handbook/officers.htm.

IMS Journal Editors

We are pleased to announce that IMS Council has approved the appointment of the new editors of three IMS co-sponsored journals. Effective January 1, 2009, for three years, the new editors are:

Electronic Communications in Probability: Timo Seppäläinen (Timo's homepage is at http://www.math.wisc.edu/~seppalai/)

Electronic Journal of Probability: Bálint Tóth (http://www.math.bme.hu/~balint/)
Probability Surveys: Geoffrey Grimmett (http://www.statslab.cam.ac.uk/~grg/)

They replace David Nualart (ECP), Andreas Greven (EJP) and David Aldous (PS). Many thanks go to them for their service!

All three appointments were recommended by the Joint IMS/Bernoulli Society Publications Management Committee. These journals are all co-sponsored by the IMS and Bernoulli Society.

Electronic Communications in Probability publishes short notes, review papers and research announcements in probability theory. Its sister journal, the Electronic Journal of Probability, publishes full-sized articles in probability theory. Contact details for the editorial boards of both are at http://www.math.washington.edu/%7Eejpecp/ECP/editors.php

Probability Surveys (http://www.imstat.org/ps/) publishes survey articles in theoretical and applied probability. The style of articles may range from reviews of recent research to graduate textbook exposition. Submissions are being accepted: please see the information at http://www.imstat.org/ps/mansub.html

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

IMS Collections: Anirban DasGupta http://imstat.org/publications/ imscollections.htm

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

IMS Co-sponsored Journals and Publications

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Electronic Journal of Probability: Bálint Tóth (PDATE)
http://www.math.washington.edu/~ejpecp

Electronic Communications in Probability:
Timo Seppäläinen

Timo Seppäläinen 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: Geoffrey Grimmett http://imstat.org/ps

IMS Supported Journals

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

Bayesian Analysis: Brad Carlin http://ba.stat.cmu.edu

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

Brazilian Journal of Probability and Statistics: Silvia Ferrari http://imstat.org/bjps

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

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Letters to the Editor

Letters on any issue of interest to IMS members are welcome. Email your letters to the Editor at bulletin@imstat.org.

Comment on Philip Davis's "The Market for Scholarly Articles"

Dear Editor

As Philip Davis writes (*IMS Bulletin* 38, 1), scholarly authors are driven to publish in journals because that is the way to have their work noticed, and readers read journals because these provide some measure of quality assurance. Davis is wrong, however, on multiple counts, when he concludes: "This system is not intended to be fair and democratic, but it saves the time of the reader and functions to help consensus building in science. For those who feel that this perpetuates hegemony, let them eat cake."

The academic publishing system is intended to be fair; the current system (though better than nothing) performs poorly as a time saving tool for the reader; "consensus forming" (i.e., suppressing non-conventional thought) is not a legitimate function of a scientific communication channel; and, finally, there is no reason to dismiss people who are unhappy with the current system with "let them eat cake". There is a better way.

Davis points at one disadvantage of the current academic publishing system ("the peer-review system", PRS): it tends to establish an elite of influential researchers that can to a significant extent control what is being published (not as individuals, but as a class) through the "peer-review" vetting system. It would therefore be more accurate to call the PRS the "authority-review system".

A more crucial problem of the PRS, however, is the fact that it turns the publishing researcher into a self-promoter—a one-person public relations apparatus that is the antithesis of a thorough, careful scientist. Researchers are encouraged—in some ways forced—to publish at a very high rate. Originality and quality are thus de-emphasized in favor of repetitiveness and incrementalism. Complexity is preferred over simplicity. Scientific fads are intensified. Personal animosities are accentuated. Scientific caution (in short supply even at the best of times) falls prey to the need to create an attractive paper.

All this, of course, does not create a positive working environment for publishing researchers and surely does not result in better reading material for the scientific audience.

Many researchers, although aware of the shortcomings of the PRS, see it as the best that can be achieved. I wish to offer an alternative that I believe would be superior: the *self-review system* (SRS). Under this system every researcher has a guaranteed publishing quota. This can be set at any rate, but I think it should be set a low, comfortable level—say, one paper every two years.

I call the proposed system the "self-review system" since it is left up to the researcher to make sure that their paper is of high quality. With one paper every two years, the researcher has both the time and the motivation to make that paper the best he or she can offer.

Peer review can and should still play a role, but as an advisory process rather than as a vetting process. Every paper submitted for publication will be reviewed and the authors may use the referees' reports to improve the paper (or they may choose not to). The reports can also be published together with the paper, leading to a discussion that would be of interest to the readers.

The SRS removes many of the perverse incentives that plague the PRS. In addition, it is less prone to manipulation and accumulation of power. Using the SRS would surely be a break with tradition, but, just like the French monarchy, the PRS is a tradition in sore need of a fundamental revision.

Sincerely,

Yoram Gat, Palo Alto, CA

A note of appreciation

Dear Editor

In 1950, I first joined IMS. Through the years, my "little friend Statistics" has introduced me to many great people: George Box, Sir David Cox, Ed Deming, Jack Kiefer, Brad Efron, Peter Bickel, Stu Hunter, Ingram Olkin, C.R. Rao, Erich Lehmann, and *many* more, including some younger ones like Xihong Lin (I had the honor of acting as the father of the bride at her wedding a few years ago).

I truly thank "Statistics" for giving me so many opportunities. One of these was serving as Associate Program Secretary and then Program Secretary of IMS for eight years, roughly from the late 1960s to the mid 1970s. I remember very well when Bill Kruskal was President we adopted, at an Executive Meeting, the name IMS Bulletin for this publication. Leo Katz's only comment was that it would be known as the "IMS Bull". He was wrong, and it has grown nicely under the guidance of many fine editors. In addition, through the years, I was able to do a little research, particularly with Ron Randles, and write a few books with the big help of my coauthors Johannes Ledolter, Elliot Tanis, and my great friend and mentor Allen Craig, who was the first Secretary/Treasurer of IMS in 1935. Actually it was relatively easy to write "Hogg and Craig" because we just carefully explained what we were teaching in the 1950s. Teachers seemed to like it, particularly the material on distributions of functions of random variables.

At 84 (I won't live as long as Jack Good, who is now 92), I want young statisticians to know about these opportunities, and encourage them to get involved in their statistical organizations. I hope they have as much fun as I did. So I thank my little friend "Statistics" for all those great memories; how lovely they are.

Robert V. Hogg (Professor Emeritus, University of Iowa)

New journal on Privacy and Confidentiality

An interview with Stephen Fienberg regarding the launch of the **Journal of Privacy and Confidentiality**

Steve, in your role as founder of the new Journal of Privacy and Confidentiality, can you describe some of the background issues for us? There has been a part of the statistical community with a long-standing interest in issues of privacy and confidentiality, especially with regard to government-collected survey and census data. Methodological proposals for protecting confidentiality surfaced in the 1970s and 1980s, but there was limited interested in the topic in statistics more broadly. Then with the growth of large-scale computerized databases, awareness of these issues became widespread, especially with media reports of breaches of privacy that are now commonplace.

Currently where are the articles in the areas of privacy, confidentiality, and disclosure limitation published? The past decade has seen a remarkable growth in methodology intended for the protection of privacy associated with such large-scale data bases, not just in the field of statistics but also in computer science, especially in the cryptographic and machine learning communities, and across the biological, social, and medical sciences. But conferences on the topic are as diverse as the interest in the problems and articles appear in a host of different journals and published collections, targeted a very different audiences. There have also been reports on privacy-related matters from the National Research Council in the US and other groups around the world.

How big is the research community in statistics, and in science in general? While the numbers of researchers doing serious research in the domain of privacy and confidentiality is modest at best, there is considerable interest in how to apply methods and to check on their effectiveness—that is, the extent to which they can truly guarantee protection from disclosures about individuals or establishments, and at the same time provide substantive researchers and the public with useful data.

Why did you see a need for this journal? As I just mentioned, there has been this explosive growth in the literature on privacy and confidentiality, but researchers from different fields publish their work in different places. Further, there have been only a limited number of occasions and places where researchers from different fields get to interact. One such occasion was a workshop held in Bertinoro, Italy, in 2005. The participants came from government statistical agencies, statistical methodology, cryptography, and a selection of social sciences. There seemed to be a consensus that we would all benefit from a common, high-quality place to share ideas and publish our work. Cynthia Dwork, Alan Karr and I then proceeded to develop a prospectus and secured a trio of editors who could foster

the type of interdisciplinary enterprise we envisioned.

Our goal was not only to serve the community of researchers already working on the topic but to give the problems and



British artist Ami Marsden's take on CCTV surveillance cameras, from an installation in Aberystwyth, Wales. See www.marsdenart.com

methodology greater visibility. Therefore we decided that the journal should be interdisciplinary in nature and open access—freely available to all who have an interest in the topic. We have been able to move ahead with the support of Cylab at Carnegie Mellon, and we plan to look for co-sponsorship soon.

How is it developing? We were very fortunate to secure the services of three very talented researchers from different domains who are committed to learning from one another both fundamental problems in the field and radically different methodological approaches to their solution. John Abowd is an economist at Cornell University in the US who has worked extensively with the US Census Bureau to develop large-scale confidentiality-protected databases and related products. Kobbi Nissim is a cryptographer from Israel who has contributed to seminal new ideas on privacy protection emanating from the computer science community. Chris Skinner is a statistician from the UK with long-standing interest in the problems of confidentiality protection and extensive contacts throughout the government statistics and social science communities.

Many of the initial articles have been solicited but each has gone through a rigorous review and revision process. We expect to post online the first issue of the journal in early 2009 and the editors are hard at work handling submissions for issue 2. How will the journal handle the review process? Would the

reviews be done in weeks or months? Weeks, we hope. Everything is electronic! From submissions to the sharing of edited accepted manuscripts, to the site where the journal will be posted. Because everything is done electronically the roadblock to rapid review is the refereeing process.

Our goal is to emulate the rapid turnaround in review that major scientific journals such as Science, Nature, and the Proceedings of the National Academy of Sciences now achieve. This means we ask reviewers to submit reports within two weeks of receipt of a manuscript. A review cycle should rarely last more than a month or two.

The journal is online at http://jpc.cylab.cmu.edu/

OBITUARY: Václav Fabian

1929-2007

In November 2007, Prof. RNDr. Václav Fabian, CSc. passed away at the age of 78. An eminent specialist in mathematical statistics and probability theory, he was professor emeritus of statistics at Michigan State University, East Lansing, and visiting professor at Charles University, Prague.

Václav was born on June 27, 1929 in Všetaty, Czech Republic. He had obvious mathematical abilities, but was also gifted musically. Graduating from high school he seriously considered becoming a professional pianist, but mathematics won out. Václav entered the Faculty of Mathematics and Physics (then the Faculty of Science) of Charles University, where he graduated in 1952. The following year he presented a doctoral thesis on the topic of structural relations, and was granted the degree of RNDr. Subsequently he was an assistant professor at the Czech Technical University, and in 1954 he joined the Mathematical Institute of the Czechoslovak Academy of Sciences. Without attending graduate studies, he successfully defended an independent candidate of science thesis, on measures having as values classes of measurable functions, in 1956. Fabian's scientific potential was so obvious to the authorities that it transcended the 'embarrassing' fact of his origin from a wealthy land-owning family. Nonetheless he was fired from the Mathematical Institute in the 1958 'class purges'. He was then employed in several industrial research institutions and after the mild relaxation of political pressures in 1965, he joined the Institute of Information Theory and Automation of the Academy. Soon after the Soviet invasion of Czechoslovakia in August 1968, in fear of subsequent developments, he left the country with his family. After a short while he was admitted to the USA, and appointed professor at Michigan State University. There he remained as teacher, scientist, and thesis advisor until his retirement in 2000. In recognition of his work he was named Fellow of the Institute of Mathematical Statistics. Among his doctoral students we mention the prominent mathematicians A. Schick and D. Ruppert.

After the Czechoslovak Velvet
Revolution in 1989, Fabian made
yearly visits to Prague and the Faculty
of Mathematics and Physics of Charles
University. In 1992 he was a Fulbright
fellow there, and lectured at seminars for
graduate students and researchers. In 1997
he was appointed a visiting professor of the
University, which he much appreciated. In
later years health problems interfered with
his research. He continued to love music.
On November 8, 2007, he passed away
while playing the piano.

Fabian's research appears in 59 publications, among them three books; these have been cited more than 600 times. The width of his range of interests is surprising. He did not confine himself to a single area, but felt impelled to look into varied areas of mathematical statistics and probability theory whenever some problem piqued his attention, whether positively or negatively; he did not avoid controversy.

The most frequent topic, stochastic approximation, appears in 17 papers. This concerns iterative processes to determine a zero or a minimum of a function f when this function is not known precisely but its values at chosen points can be determined up to a random error. Robbins and Monro (1951) suggested, for finding a zero of f, the iterative process $x_{n+1} = x_n + a_n y_n$, where y_n is the value of f at x_n plus a random error, and the a_n are appropriately chosen coefficients. To determine the minimum, Kiefer



Václav Fabian

and Wolfowitz modified this by letting γ_n be $(f(x_n + c_n) - f(x_n - c_n))/2c_n$, again plus a random error. Several authors determined conditions on f and the coefficients a_n and c, under which these processes converge (almost surely, or mean-square), what is then the rate of convergence, and whether the approximations x_n are asymptotically normally distributed; all this extended to functions of several variables. It is this question of asymptotic normality that is the subject of Fabian's frequently cited 1968 paper in The Annals of Mathematical Statistics. A referee wrote that this is an elegant proof of a result, from which follow all preceding results of this topic. If the probability distribution of the random errors is known, the convergence rate can be improved further. A refined result of Fabian is that, even when it is unknown, it can be estimated in the course of the iterative process run. The adaptive method is then optimal in the sense of local asymptotic minimax. Stochastic approximation methods seek local minima; in one of his last papers, Fabian together with J. Dippon suggested a combination of stochastic approximation and non-parametric regression techniques to determine even global

Our description of the remaining papers will be in abbreviated form, and roughly in chronological order. Several of the later papers were written jointly with

James Hannan. The topics are structural relations, decision functions, random measures, round-off effect in computation, interval estimates for the binomial distribution, selection of a population with the largest mean, the Halperin's method, moment inequalities for martingales (the Dharmadhikari-Fabian-Jodgeo inequality), the Kolmogorov inequality, estimate of the logarithmic derivate of density, the maximum likelihood method, vague convergence

of stochastic processes, the Cramér-Rao inequality, locally asymptotically normal estimates, polynomial regression estimates with the supremum norm, splines in non-parametric regression, the problem of interactions in analysis of variance, estimate of the derivative of an error-bearing function, learning models, Blackwell's minimax theorem, the simulated annealing method. Finally, *Introduction to Probability and Mathematical Statistics*, written with James

Hannan (Wiley, 1985), should be pointed out. It is a very modern and very concise text intended mostly for graduate students.

Václav Fabian was not only a prominent mathematician and an excellent pianist. He was also our close friend, and every inch a gentleman. We shall remember him often.

Václav Dupač, Zuzana Prášková
Translated from Pokroky matematiky,
fyziky a astronomie (1) 53/2008,
pp. 72–74, by Otomar Hájek (abbreviated)

Research program report

Mike Titterington, University of Glasgow, UK, reports on the research program "Statistical Theory and Methods for Complex High-Dimensional Data":

This was a six-month research program held at the Isaac Newton Institute for Mathematical Sciences in Cambridge, UK, during the first half of 2008. At any one time the Institute runs two programs in parallel, with office space for up to 25 invited researchers from each program, and the above program shared the Institute with one entitled Combinatorics and Statistical Mechanics. Visitors are present for anything from a few days up to the full six months. Most of the day-to-day activity is left to spontaneity but there are typically two or three more formal seminars per week, and the period is punctuated by a number of week-long workshops with wider attendance.

The general aim of the program was to respond to the contemporary need to analyze massive datasets, in areas such as image analysis, genomics, astronomy and climatology, in which the number of 'unknowns' can hugely exceed the number of experimental units. As a result, innovative core statistical theory is required, along with new methodology and novel approaches to graphical display that both cope with these important practical scenarios and exploit state-of-the-art computing capability. The program therefore promoted research in areas such as strategies for dimension-reduction including latent-structure modelling and the exploitation of sparsity, classification methods for large-scale problems, asymptotics for increasing dimension and visualization methods for complex

datasets. Although the importance of theoretical breakthroughs was emphasized, their impact on applications was not to be neglected. The program also reflected the fact that key advances are being made by both mainstream statisticians and the growing machine-learning community.

The organizers were David Banks (Duke), Peter Bickel (Berkeley), Iain Johnstone (Stanford) and Michael Titterington (Glasgow) and they benefited from the advice, as Scientific Advisors, of Christopher Bishop (Microsoft), Peter Hall (Melbourne), John Shawe-Taylor (University College London) and Sara van de Geer (Zurich). Welcome supplementary support for the Institute's usual sources of funding was provided by the Cambridge Philosophical Society, by the Leverhulme Trust, by the US National Institutes of Health and National Science Foundation for workshop attendance by young researchers, and by Microsoft Research.

The program attracted about 100 visiting researchers, with about 75% coming from outside the UK. Workshop attendance numbers are listed separately below.

The program began with a workshop entitled Contemporary Frontiers in High-Dimensional Statistical Data Analysis, organized by Banks, Titterington and van de Geer. The workshop, with 111 participants, 27 talks, all invited, and 20 contributed posters, laid out the main themes for the program.

Topics discussed included information-theoretic limits that arise in problems where the number of observations is smaller than the number of potentially explanatory variables and the use of such

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Price and Quantity Index Numbers

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Bert M. Balk

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Research program report: continued

methods as the Lasso, high-dimensional bootstrapping, treelets, regularization, dimension-reduction, kernel-based contrast functions and visualization. Applications in finance and bioinformatics were discussed.

The next workshop, entitled High-dimensional Statistics in Biology, was organized by Peter Bickel, Ewan Birney, Wolfgang Huber and Richard Durbin. The workshop took advantage of local strengths in molecular biology in Cambridge University, the European Bioinformatics Institute and the Sanger Institute. There were 135 participants, 23 talks and 20 posters. Of the speakers, 16 were self-described biologists and seven were mathematical scientists. This imbalance was deliberate, and led to the achievement of the major aim of exposing mathematical scientists to the great variety and complexity of genomic data, and to the underlying biological goals.

In the middle of the period a satellite meeting was held on Bayesian Analysis of High-Dimensional Data at the University of Warwick, organized by Banks, James Griffin, Fabio Rigat and Mark Steel. There were about 60 participants, who enjoyed 20 invited talks, three contributed talks and 17 contributed posters. The workshop highlighted recent methodological and applied advances in the Bayesian analysis of complex data. Keynote and themed talks focussed on selected topics in biostatistics, computational systems biology, applications in climatology and mathematical statistics.

Towards the end of the program David Barber, Silvia Chiappa

The Isaac Newton Institute, in Cambridge, UK, hosted the research program "Statistical Theory and Methods for Complex High-Dimensional Data". This photo, by Naomi Clark,



and Taylan Cemgil organized a workshop entitled Inference and Estimation in Probabilistic Time-Series Models. The workshop, partially funded by the European Network of Excellence PASCAL2, encouraged cross-fertilization of ideas among the machine-learning, engineering and statistics communities, featuring approaches such as variational procedures, popular in machine learning, and Markov chain Monte Carlo methods from statistics. Altogether there were 19 talks, four posters and 80 participants.

The program wound up with a final workshop entitled Future Directions in High-Dimensional Data Analysis: New Methodologies, New Data Types and New Applications, organized by Barber, Johnstone, Richard Samworth and Titterington. This closing workshop looked both backwards and forwards, but with a strong emphasis on the future, with several talks based on advances made during the program. There were 20 invited talks, nine contributed talks, 13 posters and 110 participants altogether. Topics considered included algorithms and properties for large linear regression models when sparsity in the coefficients is expected and exploited, functional models for regression and principal component analysis, machine-learning perspectives on sparse regression, models for large graphs or networks, and applications in astronomy and genetics.

The longer workshops were complemented by a variety of shorter events: a Financial Data Day, organized by Chris Rogers, which attracted an audience of about 70 people, most coming from the finance industry itself; afternoons of talks by the Machine Learning Group of the Cambridge Department of Engineering and by the Cambridge Statistical Laboratory; a get-together afternoon with participants from the Combinatorics and Statistical Mechanics program; and an Open for Business Day with invited participants from industrial senior management.

The most important individual presentation of the program was the lecture entitled *More unknowns than equations? Not a problem! Use sparsity!* by the Rothschild Visiting Professor, David Donoho.

Throughout the program a vast amount of individual and collaborative research was achieved, too voluminous to mention, involving many world leaders from statistics and machine learning. Feedback indicated universal praise for the scientific and social excellence of the Institute's environment and for the efficiency and friendliness of its staff.

For a more detailed report, access to the workshop and seminar presentations and general information about the Institute, please see http://www.newton.ac.uk. The information there includes guidelines about how to submit proposals to hold research programs in this outstanding environment.

OBITUARY: P. 'Jegan' Jeganathan

1952-2009

Professor P. Jeganathan passed away on January 20, 2009. He was diagnosed with advanced pancreatic cancer in December and lost the battle in less than two months. He was 56 years old.

Jegan, as he was called by many colleagues and friends, was born February 15, 1952 in Kambam, Tamil Nadu, India. He received his BSc from Coimbatore Arts College, MSc from Annamalai University, both in Tamil Nadu, and his PhD from the Indian Statistical Institute (ISI) in Calcutta in 1981. He was a Research Associate at the ISI from 1981-82 and a Visiting Fellow at the Mathematical Sciences Research Institute in Berkeley from 1982-83. He joined the Department of Statistics, University of Michigan, Ann Arbor in 1983 and was on the faculty there for 19 years. He returned to India and was at the ISI in Bangalore from 2002-09.

Jegan was an extraordinarily gifted mathematical statistician, and his talents were recognized early by his mentors (see quotes below). Jegan came from the 'old school' and believed in publishing only his best work. His contributions to asymptotic theory and time series are fundamental. We present here some quotes about Jegan.

The late Professor Lucien Le Cam, in a letter written in 1998: "I consider Jeganathan one of the deepest thinkers and most technically adept of his generation ... his work will have lasting influence."

Professor Jayanta Ghosh, Jegan's PhD advisor: "In his thesis, Jeganathan extended much of Le Cam's LAN asymptotic theory to what he called Locally Asymptotically Mixture of Normals (LAMN). This theory has many applications to statistical inference in stochastic processes. Many people discovered his work and its relevance to their problems more than ten years after the thesis was written. One of

the main techniques was martingale CLT. An off-shoot was a series of three papers (one with Le Cam) on the subject exploring necessary conditions for the CLT. Later Jeganathan began to apply Le Cam-type asymptotics to the time series setting. He had a beautiful result on the unit root case by developing LAN theory in this context. Later he introduced new notions of optimality to cover other complex time series problems. Towards the end of his tragically short life, he had worked on local times to settle conjectures due to Peter Phillips in econometrics. He also had a lot of interest in deciphering the numerals found in the ruins of the (prehistoric) Harappan civilization in ancient India (now India and Pakistan). He had published a very interesting paper on this topic. When we met last year at ISI, he said he had found interesting similarities with the Babylonian seals and thought the similarities suggested both civilizations were rooted in a more ancient civilization that he could not identify."

Professor Robb Muirhead, former colleague at the University of Michigan: "I was very saddened to hear of Jegan's death. What a huge loss for the statistics community. He and I were colleagues at Michigan for 16 years; and he was the essence of what it means to be a gentleman and a scholar. He was kind, thoughtful, and gracious to graduate students and his colleagues, and he had a wonderful (and very dry) sense of humor. His intellect was enormous—he was one of those rare people able to construct very technical, intricate proofs without benefit of pen and paper. He was a familiar sight pacing slowly up and down the Mason Hall corridor in deep thought until he had something worked out. I'm convinced that he had an entire manuscript finished in his head before he ever committed anything to paper. He was quite remarkable; he'll be greatly missed."



P. Jeganathan

Professor T. S. S. R. K. Rao, Head of the Indian Statistical Institute, Bangalore Centre: "Jeganathan and I joined ISI Kolkata as Research Scholars in the mid 70s. In a few years, it was clear to several of us that not only was Jeganathan a serious person but that he was also going to produce an exceptionally brilliant piece of work for his PhD." Professor Rao recalled meeting Jegan again twelve years later on a visiting position at Ann Arbor: "I stayed with his family for nearly three weeks before finding a place to stay. He and his family were exceptionally nice to me during my stay in Ann Arbor. Around 1998–99, he strongly expressed his interest in permanently returning to India, and we were fortunate that he chose ISI Bangalore for this move. In his death, the Institute has lost a brilliant researcher and a good teacher. In spite of his achievements, he remained a very simple person, a quality that I truly admire."

Professor Peter Phillips of Yale
University, a long-time collaborator: "Jegan was a very special person and a brilliant man with an enormous capacity to understand complex problems. He made a huge contribution to asymptotic theory in general and time series asymptotics in particular. Over the last two decades, we became good friends and close working colleagues. We still have unfinished projects. He last visited Yale in August and we were in regular email contact. He will be greatly missed by the econometrics community as a wonderful colleague, an original mind, and a caring gifted man."

Jegan is survived by his wife Anbarasi and two daughters Vidhya and Dhivya. Vijay Nair and R. V. Ramamoorthi

Meeting report: ISNI2008, Vigo, Spain

Jacobo de Uña-Álvarez reports on the ISNI2008:

The IMS co-sponsored meeting ISNI2008 (International Seminar on Nonparametric Inference) was hosted by the Faculty of Economics and Business of the University of Vigo in Galicia, north-west Spain, from November 5-7, 2008. The Statistical Inference, Decision and Operations Research (SiDOR) group organized the meeting, and the main organizer was its scientistin-charge, Jacobo de Uña-Álvarez. ISNI2008 was launched by a Scientific Committee made up of Ricardo Cao (Coruña), Holger Dette (Bochum), Wenceslao González-Manteiga (Santiago de Compostela), Gábor Lugosi (Barcelona), Geert Molenberghs (Hasselt), Jean Opsomer (Colorado), Stefan Sperlich (Gottingen), Winfried Stute (Giessen), Jacobo de Uña-Álvarez (Vigo), Ingrid Van Keilegom (Louvain-la-Neuve), Noel Veraverbeke (Hasselt), and Philippe Vieu (Tolouse). It is a continuation of the Galician ISNI series (ISNI2000 and ISNI2005 were previously organized in Santiago and Coruña).

The opening ceremony, chaired by the Rector of the University of Vigo, took place (as all the scientific sessions) at the modern, 500-seat conference room of the Faculty.

The topic of the seminar was Nonparametric Statistics. Recent advances in survival analysis, curve estimation, functional data analysis, goodness-of-fit tests, variable selection methods, extremes, or regression under shape constraints (among many other topics)



were treated along the seventeen plenary invited talks. Special invited speakers were: Peter Hall (Melbourne), Hans Müller (Davis), Jan Swanepoel (North-West, Potchefstroom, South Africa), Anthony Davison (Lausanne), Lutz Duembgen (Bern), Anestis Antoniadis (Grenoble), Gerda Claeskens (Leuven), Natalie Neumeyer (Hamburg), and as young local

researcher, Juan Carlos Pardo-Fernández (Vigo, PhD in 2005), who gave the invited lecture "New perspectives about error distribution-based tests in nonparametric regression" [see photo, above]. Up to 31 contributed papers were presented. Almost a hundred people attended the seminar.

The goals of this three-day meeting were the exchange of research ideas and the promotion of new collaborations among researchers in the field of nonparametric statistical inference. The friendly atmosphere created at the Faculty of Economics during both the scientific sessions and the lunch (and coffee) breaks helped to cover these aims. Moreover, the social program allowed the participants to visit enjoyable local monuments and natural areas such



ISNI2008 Conference Dinner at Monterreal Fortress in Baiona Village.

as the Pazo Quiñones de León at Castrelos Park (where an official reception by the mayor of the town took place), the Ría de Vigo (the amazing estuary of Vigo with the celebrated Cíes Islands), or the Monterreal Fortress in Baiona, which hosted the Conference Dinner on Friday evening. In sum, and as it was recognized by the local organizer Jacobo de Uña-Álvarez at the closing ceremony, after ISNI2008 there are many more connections among people interested in nonparametrics; and more modern and useful ideas available to provide efficient solutions in real life problems coming from medicine, biology, finance, or economy. Without doubt, this conference is a turning point that will facilitate interaction among the researchers in the near future.

Sadly, Ingrid Van Keilegom's father died during the conference days and she had to leave urgently. The local organizers and participants who enjoy a strong friendship with Ingrid send her and her family all our support and warmth. The invited talk to be given by Ingrid was given by her co-author and friend Noel Veraverbeke who did an excellent job despite of the unfavorable conditions and improvisation. Thank you, Noel.

At the web site of the seminar, www.isni2008.com, the book of Proceedings is freely downloadable. One can also check at this site the number of leading institutions and organizations that supported the conference, as the Institute of Mathematical Statistics, the Bernoulli Society, the Section on Nonparametric Statistics of the ASA, or the Spanish and Galician Societies for Statistics and Operations Research. Main funding came (apart from the registration fees) from the IAP Attraction Pole of the Belgian Science Policy, the Spanish Ministry of Science and Innovation, the Branch of Education and Universities of the Xunta de Galicia, the University of Vigo itself, and the local Administration. Importantly, the Journal of Nonparametric Statistics will dedicate a special issue to ISNI2008 (the deadline for contributions was February 5, 2009), and that will be refereed as usual. The guest editors of this special issue are Ricardo Cao, Winfried Stute, and Philippe Vieu, all of them members of the Scientific Committee of the seminar.

Terence's Stuff: Bibliographies

Are you looking for references and background information? Don't just Google: use the bibliographic resources already out there!



ou want to read up on a particular topic in statistics, perhaps to help you analyze a set of data, or to complete a piece of research. What do you do? Do you begin with a general book covering the topic, and then go to the library to chase up the books or articles referred to therein, and then chase up the items referred to in these, and so on, ad infinitum? Or, do you use the subject classification in your local university library? Perhaps you ask a senior colleague? I'm guessing none of the above: that, instead, you hit the web, in short, you Google. Let me tell you right now: you can do better, usually *much* better.

Do you ever wonder how we found references before the www? Well, we used books, quite a few of them. By now most have passed their use-by date, but I'm not sure anything quite as good has replaced them. However, it's early days for the web, and we are still some distance from the point where its incredible bibliographic potential is fully realized.

Perhaps it was the size of our literature, for at the time I arrived on the scene, M.G. Kendall and A.G. Doig's three-volume *Bibliography of Statistical Literature* (1962, 1965, 1968) was coming out. Each volume covered papers published in a particular time period (1950–58, 1940–49, and pre-1940), and articles were listed alphabetically by author within these intervals. The volumes stopped at 1958, as publication by the International Statistical Institute (ISI) of the journal *Statistical Theory and*

Methods Abstracts began in 1959. Specialized bibliographies appeared from time to time, a notable one being the 1965 Bibliography on Time Series and Stochastic Processes, edited by H.O.A Wold and also published by the ISI. In contrast with Kendall and Doig, the books and papers listed there were not only collected by an international team of over 40 statisticians and probabilists, they were annotated as well. There were other subject-matter bibliographies, and of course many individual bibliographies, usually accompanying obituaries.

With hindsight it was inevitable that something like H.O. Lancaster's 1968 *Bibliography of Statistical Bibliographies* (the ISI again) would appear. I too laughed at first, but I found it a wonderful resource, as I did the 21 annual supplementary lists which came out in the *International Statistical Review*. Alison Doig was one of my lecturers, and Oliver Lancaster was from nearby Sydney, so it was natural that I would be aware of these books, but I was interested in bibliographies anyway, even compiling a specialized one of my own at one point (on sufficiency).

The next major development was J.W. Tukey's amazing series, Index to Statistics and Probability, with volumes The Statistics CumIndex, Citation Index, Locations and Authors, and Permuted Titles, coming out in the years 1973-75. The product of collaborations revolving around Princeton University, Bell Labs, and several other institutions, these are really big books, idiosyncratic, and not easy reading. Tukey wrote in the foreword, "The statistician's problems [in keeping in touch with what has been published] are among the most severe. Papers with statistical content are published in a great variety of journals." In a review of some of the volumes, Morris DeGroot wrote: "...even with this highly condensed style of presentation, the second volume of

this series contains 1,300 large pages and weighs 7½ pounds. The books in this series promise to form a very useful reference set. They obviously cannot be taken lightly."

Arguably the most recent major event in the bibliographic history of our subject was the appearance of the *Current Index to Statistics: Applications, Methods and Theory,* hereafter *CIS*, with volume 1 covering 1975. This began as a collaboration between our IMS and the ASA, and continues to this day. I've lost track of the number of times I've asked students to chase up references on some topic, only to find them come back empty-handed, and look blank when I ask "Did you check the *CIS*?" ("The *CI* what?")

All they did was Google, and perhaps not all too well at that. The CIS, together with the SCI at the other ISI, will handily outperform Google most of the time, and may well continue to do so until either we (the statistics profession) get our act together, and cooperate in creating truly effective web-based bibliographic tools, or Google beats us to it. An area whose most recent major event was over 30 years ago needs a prod, and it's coming: see Jim Pitman's 2008 JSM talk on his web site (http://stat-www.berkeley.edu/users/pitman/jsm_2008.html).

One closing thought: I read once that "[Lancaster's] scholarly activity of bringing together a large bibliography of statistics was motivated by the belief that authors don't give enough credit to earlier work

laying foundation to their own."

Who wrote this, and where? It's that easy...



Henry Oliver Lancaster

IMS Treasurer: Annual Report 2008

Introduction

This report details membership and subscription data for calendar year end 2008. In addition, it reviews the FY2008 (July 1, 2007 – June 30, 2008) financial statements. We are pleased to announce, for the seventh year in a row the IMS experienced another increase in individual (paying) membership.

The financial status of the Institute continues to be stable even in a time of global economic crisis. Details of the events of the past year, membership and subscription data, sales data and a detailed analysis of the financial statement for FY2008 are given below.

Publications

The IMS expanded its list of supported journals in 2008–09 by adding *Bayesian Analysis* and the *Brazilian Journal of Probability and Statistics*.

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

IMS Core Print/Electronic Publications

- Annals of Applied Probability
- Annals of Probability
- · Annals of Statistics
- Annals of Applied Statistics
- Statistical Science
- Current Index to Statistics
- IMS Collections
- IMS Lecture Notes Monograph Series
- IMS Bulletin

Co-Sponsored Print/Electronic Publications

- Electronic Communications in Probability
- Electronic Journal of Probability
- Electronic Journal of Statistics
- Journal of Computational and Graphical Statistics
- NSF-CBMS Series in Probability and Statistics
- · Probability Surveys
- Statistics Surveys

Supported Publications

- Annales de l'Institut Henri Poincaré
- · Bayesian Analysis
- Bernoulli
- Bernoulli News
- · Brazilian Journal of Probability and Statistics

Affiliated Publications

- ALEA: Latin American Journal of Probability and Mathematical
- Probability and Mathematical Statistics

Membership, Subscription and Sales Data

IMS China

In 2008, the IMS introduced IMS China. IMS China promotes the participation of Chinese scholars in activities of the Institute of Mathematical Statistics. It allows members in China an easier method for membership payment and allows the IMS an opportunity to introduce our organization to a constituency that may not have had easy access to our offerings in the past.

Joint membership opportunities

The IMS also offers joint membership opportunities with the following societies:

- Bernoulli Society (BS)
- International Statistical Institute/Bernoulli Society (ISI/BS)
- International Society for Bayesian Analysis (ISBA)
- Applied Probability Society/INFORMS (APS/INFORMS)
- Sociedad Latino Americana de Probabilidad y Estadistica Matematica (SLAPEM).

In 2008 we had 450 members take advantage of these joint membership offers.

Membership Data

Total individual membership in the Institute as of December 31, 2008 increased 8.16% from December 31, 2007. This is due to the introduction of IMS China and an increase in student membership. Table 1 overleaf presents the membership data back to 1998.

Breakdown of Member Categories: Among the individual members for 2008, a total of 54 are Gift members (52 last year), 12 are joint members (16 last year), 230 are retired (211 last year), 122 are new graduates (129 last year), 163 reduced rates (167 last year), 305 life (250 last year), 97 retired life (77 last year) and 2173 are other regular individual members (2249 last year).

Geographic Distribution of Members: The IMS membership is currently distributed as follows: 59% USA, 17% Europe, 13% Asia, 5% Canada, 2% South America, 2% Australia and New Zealand, 1% in Africa, 1% in Mexico and the Caribbean.

Selection of Journals by Members: Print subscriptions by members continued to decrease in 2008, as expected, because members are opting to decrease print subscriptions while enjoying free electronic access to all journals. Electronic access by individual members has decreased this year. This is most likely due to members accessing journals via institutional subscriptions rather than via their membership. Table 2 overleaf shows the current selection of journals by members.

Revenue from all Institute member dues and journal

subscriptions amounted to \$274,487 for the fiscal year ending June 30, 2008, down from \$305,885 in FY2007. This is attributed to decreased print subscriptions, and is offset by a decrease in expenses by printing of fewer journals.

Institutional Subscription Data

Table 3 presents comparative subscription data for non-members to each of our scientific journals for 2008 and previous years. All journals experienced decreases in 2008. Across the field of scholarly publishing, there has been a decrease in subscriptions, most notably attributed to the shrinking in library budgets. Revenue from all nonmember subscriptions was \$1,203,393 for the fiscal year ending June 30, 2007, up from \$864,152 for the FY2007. The increase is due to increased subscription fees and the handling of additional supported journals for 2008. Approximately 60% of the non-member subscribers to IMS journals are in USA and Canada, with the remaining subscribers distributed throughout the world.

Book Sales Data

Two new volumes in the *Lecture Notes—Monograph Series* and three volumes of *IMS Collections* were published in 2008. Table 4-6 presents sales data for sales of the three IMS book series. Total revenue for all books increased to \$50,305 in FY2008 from \$25,970 in FY2007. Although income was up, the total number of volumes sold in FY2008 is actually down from FY2007, this is due to the pricing differences of volumes sold in each year. All the *Lecture Notes—Monograph Series* and *IMS Collections* are now available online at Project Euclid.

TABLE 1: Membership, by Calendar Year

	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	% change
Members	2909	2787	2921	2940	2981	3044	3074	3092	3152	3156	0.1%
IMS China	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	180	n/a
Student	228	478	395	496	707	971	1224	1295	1160	1328	14.5%
Total Individual	3137	3265	3316	3436	3688	4015	4298	4387	4312	4664	8.2%
Organizational	100	96	94	98	102	107	100	111	45*	20	-55.6%
* Organizational Memb	prchin was	roconstruct	od in 2007	and lihraria	c wore no le	nnaer inclu	dod This ch	anao roclas	cified these	nrovinus n	raanizational

^{*} Urganizational Membership was reconstructed in 2007 and libraries were no longer included. This change reclassified these previous organizational members to institutional subscribers. This was merely a reclassification and not a loss.

TABLE 2: Member** Subscriptions, by Calendar Year

PRINT	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	% change
AAP	711	719	718	865	844	800	870	841	497	428	-13.9%
AOP	807	726	768	918	910	907	877	838	534	481	-9.9%
AOAS	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1,160	n/a
AOS	1,750	1,712	1,808	1,949	1,917	1,987	2,053	1,945	1,608	1,323	-17.7%
STS	2,472	2,469	2,523	2,778	2,846	2,750	2,765	2,634	2,146	1,880	-12.4%
Total	5,740	5,626	5,817	5,726	5,701	5,588	5,765	5,370	4,785	5,272	10.2%
ELECTRO	NIC										
AAP	n/a	n/a	n/a	363	715	820	889	1,004	970	855	-11.9%
AOP	n/a	n/a	n/a	411	693	791	902	996	989	839	-15.2%
AOAS	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	163	n/a
AOS	n/a	n/a	n/a	482	943	1,112	1,262	1,409	1,377	1,136	-17.5%
STS	n/a	n/a	n/a	295	877	1,023	1,168	1,316	1,299	1,089	-16.2%
Total	n/a	n/a	n/a	1,551	3,228	3,746	4,221	4,725	4,635	4,082	-11.9%
** Previously th	is information	n was report	ed as all me	mbers (incl	uding organ	izational), h	nowever dat	a has been i	reformatted	to show inc	lividual

^{**} Previously this information was reported as all members (including organizational), however data has been reformatted to show individual members only, to reflect the change in classification and to better view the current status of the data.

TABLE 3: Institutional Subscriptions, by Calendar Year

PRINT	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	% change
AAP	799	779	680	690	716	675	659	659	700	636	-9.1%
AOP	1,127	1,121	983	1,001	1,034	1,001	974	911	977	900	-7.9%
AOAS	n/a	174	n/a								
AOS	1,481	1,454	1,305	1,320	1,342	1,268	1,233	1,171	1,227	1,118	-8.9%
STS	1,156	1,258	1,068	1,041	1,064	976	949	922	976	865	-11.4%
Bulletin	284	320	259	267	229	222	207	201	275	174	-36.7%
Bernoulli s	n/a	[199]	213	209	-1.9%						
AIHP s	n/a	[174]	217	n/a							
Total	4,847	4,932	4,295	4,319	4,385	4,142	4,022	3,864	4,542	4,293	-5.5%
ELECTRO	NIC										
AAP	n/a	n/a	n/a	n/a	363	480	514	569	536	511	-4.7%
AOP	n/a	n/a	n/a	n/a	520	684	713	763	761	725	-4.7%
AOAS	n/a	139	n/a								
AOS	n/a	n/a	n/a	n/a	593	800	857	912	907	800	-11.8%
STS	n/a	n/a	n/a	n/a	459	635	677	738	724	669	-7.6%
Bernoulli s	n/a	199	170	-14.57%							
AIHP s	n/a	165	n/a								
Total	n/a	n/a	n/a	n/a	1,935	2,599	2,761	2,982	3,127	3,179	1.7%

^s denotes IMS-supported journals. Numbers in [brackets] are prior to journal becoming IMS-supported.

TABLE 4: Total sales from the NSF-CBMS Regional Conference Series, and Lecture Notes — Monograph Series total sales [Fiscal Year Data (July 1-June 30)]

	to 1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	TOTAL
Total NSF-CBMS sales (8 vols)	3,502	130	484	320	307	394	328	258	129	108	5,960
Total LNMS sales (56 vols)	21,095	869	679	832	910	887	603	1,084	628	454	28,041

FINANCIAL OVERVIEW

The following is a detailed analysis of the Financial Statement for FY2008, which is presented in this issue of the *IMS Bulletin*, following this Treasurer's Report. Comparisons are always with FY2007. The overall financial status of the Institute continues to be stable.

Per the auditor's report, in FY2008 we experienced a decrease in total assets of \$101,662. This loss is due to unrealized losses on our long term investments which totaled \$111,163. These losses are a reflection of the turmoil in the financial markets. We do not expect to have to pull funds out of these long term reserves.

The IMS Council approved a FY2008 operational budget that included a \$50K deficit. However, due to tight fiscal controls and better than expected revenues, the IMS gained \$9500 from operations in FY2008. The current Executive Committee made it a strong priority to attain a balanced budget in FY2009 and beyond.

Revenue: Membership dues and subscription revenues were adjusted, as in the past to prorate calendar-year revenues to fit with the Institute's fiscal year reporting. Revenues from membership dues and subscriptions are down as compared to FY2007 due to a decrease in member print subscriptions. Since print journal prices for members are set at our variable cost to print, when members decrease their print subscriptions, the IMS expenses are also decreased relatively. Revenues from non-member subscribers are up due to increases in subscription fees and increases in supported journals. Sales of back issues are down from FY2007 as we now only sell three years back to decrease storage expenses, and with electronic access back issue demand continues to decrease. Page charges are up significantly. Due to the voluntary nature of the page charge contributions, the levels received tend to fluctuate. Revenue from sales of books are up as the price for individual volumes sold was higher in FY2008 than in FY2007. Meeting income was stable in FY2008. Advertising revenues were down due to fewer ads placed. The "Offprints, royalty and other" category is stable, as royalties from IMS's interest in JSTOR remained constant. Net earnings of joint publication ventures (Current Index to Statistics (half year) and the Journal of Computational and Graphical Statistics) are down in FY2008 as the joint partnership in CIS ended at the end of 2007. Investment income is down in FY2008 as a reflection of the decreases across the globe on investments. The unrealized loss on investments shows the loss in value we experienced on our mutual funds due to the decreases in the markets.

Expenses: The IMS makes a distinction between Program and General Administrative expenses in its audited reports. This is appropriate reporting for a non-profit organization and gives members a better idea of how much is being spent on actual

programming (journals, meetings, etc) versus what is spent purely on administration of the Institute. We are happy to report that 94.6% (94.4% last year) of your dues dollars goes directly into the program functions of the IMS. More on expenses can be found in the Discussion of Note G section below.

Changes in temporarily restricted assets: The contributions listed in FY2007 and FY2008 represent donations made to the Open Access, Laha and Tweedie Funds. The investment income is that amount allocated to specific funds and not the general fund. Funds released were from the Tweedie Memorial Fund.

Discussion of Note G in Financial Statement for FY2008: Here you will see the allocation for expenses for Program and General Administrative. Production and Editorial expenses will be discussed below in the "Discussion of Note H."

Administration and information technology services represent the hiring of contractors to provide needed services, both are up in FY2008 as more services were used than prior year. The management fee shows the expenses paid to FASEB for the dues, subscriptions and web services, expenses are unchanged. Salaries are up in FY2008 reflecting wage increases. Mailing and shipping at the press is up from FY2008 due to increases in postal rates and the distribution of more journals in FY2008. Scientific meeting expenses are stable. Business meeting expenses were up since the business meetings in FY2008 required more travel by executive committee members. Rent and utilities are steady. Contributions to other societies is up. Postage and printing are down slightly as we held off sending paper renewals until a large number of online renewals were processed. Computer equipment and software was up as the IMS began using an online system for project and committee management. Professional fees were stable. Insurance fees are stable. Storage fees are up as we are now storing additional titles. Supplies are down as less was needed in FY2008. Telephone is up. Credit card fees continue to increase as more members opt to use the internet to renew. Membership drives and publicity are down as marketing efforts were stepped down as appropriate. Office and other expenses includes bank fees and other miscellaneous expenses and is up in FY2008 to normal levels. The Presidential Fund line item was added in FY2008 to monitor spending on this fund.

Discussion of Note H in Financial Statement for FY2008:

Production expenses for *Annals of Applied Probability* were down as production and page count stabilized for the journal after production of some very large issues in the previous FY. *The Annals of Applied Statistics* began printing in 2007 and shows expenses for one issue in FY2007; in FY2008 there were three issues published. Expenses for the *Annals of Probability* held steady. *Annals of Statistics*

Auditor's letter:



Independent Auditors' Report

The Council Institute of Mathematical Statistics

We have audited the accompanying statements of financial position of Institute of Mathematical Statistics as of June 30, 2008 and 2007, and the related statements of activities and cash flows for the years then ended. These financial statements are the responsibility of the Institute of Mathematical Statistics' management. Our responsibility is to express an opinion on these financial statements based on our audits.

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

In our opinion, the financial statements referred to above present fairly, in all material respects, the financial position of Institute of Mathematical Statistics as of June 30, 2008 and 2007, and the changes in its net assets and its cash flows for the years then ended, in conformity with accounting principles generally accepted in the United States of America.

Bregante + Company LLP

February 2, 2009

were up due to increased pages in the fiscal year. Statistical Science was up due to increased pages. The IMS Bulletin had a decrease in expenses due to printing fewer pages. LNMS expense is up with two new issues printing in FY2008, several reprints and the scanning and posting of all content on Project Euclid. The NSF-CBMS Series had reprint expenses in FY2008 only. IMS Collections printed three issues in FY2008. The Web Page had some decrease in expenses in FY2008. Bernoulli and Bernoulli News both printed additional issues in FY2008 as we had a full fiscal year of publication with these two. AIHP began publication with the IMS with 3 issues in FY2008. These expenses are in line with expectations for these journals. Expenses for Probability Surveys, Statistics Surveys and Electronic Journal of Statistics are minimal. Electronic operations for all expenses include fees for placement and hosting of our journals on Project Euclid and ArXiv and expenses associated with our electronic journal management system.

Editorial expenses for all journals are minimal in FY2008 as all journals have moved into the central editorial office. IMS took over production of *Current Index to Statistics* in January 2008. All editors are within their budgets for the length of their term. The *IMS*

Bulletin assistant editor expenses are stable. Managing and production editorial expenses are up slightly. The Web editor expenses are up as work was done on the web site in 2008.

Discussion of Note I in Financial Statement for FY2008: Note I shows distribution of funds in restricted accounts. Dorweiller, Hotelling and Development Funds experienced no changes. The Reserve Life Fund increases as more members opted to become Life members. The New Researchers Meeting Fund decreased as funds were used for the FY2008 meeting. The Laha Fund decreased as grants were awarded in FY2008. The Tweedie and Open Access Funds increased due to donations. The Le Cam Fund increased due to return on investment for the endowment.

Recommendation: This year we recommended an institutional subscription fee increase of approximately 10% for 2009. Dues rates for members were not changed. Members were given a 20% discount off dues if they renewed by December 31. The 2008–2009 Council approved these recommendations at the Annual Meeting in July 2008 in Singapore.

Rong Chen, Treasurer

Auditor's Financial Statements:

1 INSTITUTE OF MATHEMATICAL STATISTICS STATEMENTS OF FINANCIAL POSITION

June 30, 2008 and 2007

2008

2007

	2000	2007
ASSETS		
Cash Investments, at fair market value Accounts receivable Interest receivable Prepaid expenses Investments in joint ventures Restricted cash for endowment	\$ 382,305 2,051,843 30,509 9,731 58,900 43,968 37,339	\$ 298,369 1,964,592 19,405 6,479 46,758 150,705 35,599
Total assets	\$ 2,614,595	\$ 2,521,907
LIABILITIES AND NE	ET ASSETS	
Liabilities: Accounts payable and accrued liabilities Unearned memberships, subscription and	\$ 100,422	\$ 108,399
meeting revenue	994,396	794,742
Total liabilities	1,094,818	903,141
Net assets: Unrestricted: Undesignated	1,127,656	1,256,459
Board-designated	341,233	314,093
Total unrestricted	1,468,889	1,570,552
Temporarily restricted	19,110	16,624
Permanently restricted	31,778	31,590
Total net assets	1,519,777	1,618,766
Total liabilities and net assets	\$ 2,614,595	\$ 2,521,907

2 INSTITUTE OF MATHEMATICAL STATISTICS STATEMENTS OF ACTIVITIES For the Years Ended June 30, 2008 and 2007

	2008	2007
Changes in unrestricted net assets:		
Revenue and support:		
Membership dues and journal subscriptions	\$ 274,487	\$ 305,885
Non-member subscriptions	1,203,393	864,152
Sales of back issues	1,238	5,156
Page charges	44,796	19,100
Sales of books	50,305	25,970
Scientific meetings	66,959	63,234
Contributions	-	70
Advertising	35,182	42,826
Offprints, royalties and other	76,688	74,293
Net profit of joint venture publications	11,952	25,537
Unrealized gain (loss) on investments	(111,163)	8,708
Investment income	79,116	102,072
Total unrestricted revenue and support	1,732,953	1,537,003
Net assets released from restrictions	954	1,387
Total unrestricted revenue, support and others	1,733,907	1,538,390
Expenses:		
Program	1,736,196	1,555,977
General and administrative	99,373	92,140
Total expenses	1,835,569	1,648,117
Decrease in unrestricted net assets	(101,662)	(109,727)
Changes in temporarily restricted net assets:		
Contributions	1,724	1,160
Investment income	1,715	1,938
Net assets released from restrictions	(954)	(1,387)
Increase in temporarily restricted net assets	2,485	1,711

3

STATEMENTS OF ACTIVITIES (Continued)

For the Years Ended June 30, 2008 and 2007

	2008	2007
Changes in permanently restricted net assets: Contributions	188	451
Increase in permanently restricted net assets	188	451
Decrease in net assets	(98,989)	(107,565)
Net assets, beginning of year	1,618,766	1,726,331
Net assets, end of year	\$ 1,519,777	\$ 1,618,766

INSTITUTE OF MATHEMATICAL STATISTICS

STATEMENTS OF CASH FLOWS

For the Years Ended June 30, 2008 and 2007

		2008	_	2007
Cash flows from operating activities:				
Changes in net assets	\$	(98,989)	\$	(107,565)
Adjustments to reconcile changes in				
net assets to net cash provided (used) by				
operating activities:				
Net profit in investments in joint ventures		(11,952)		(25,537)
Unrealized (gain) loss on investments		111,163		(8,708)
(Increase) decrease in assets:				
Accounts receivable		(11,104)		(11,360)
Interest receivable		(3,252)		20,580
Prepaid expenses		(12,142)		(3,843)
Restricted cash for endowment		(1,740)		(1,938)
Increase (decrease) in liabilities:		(7.077)		4.500
Accounts payable and accrued liabilities		(7,977)		4,539
Unearned memberships, subscription				
and meeting revenue	_	199,654	_	86,923
Total adjustments	_	262,650	_	60,656
Net cash provided (used) by operating activities	_	163,661	_	(46,909)
Cash flows from investing activities:				
Proceeds from the liquidation of joint venture		118,689		
Net change in investments	_	(198,414)	_	247,716
Net cash provided (used) by investing activities		(79,725)		247,716
Net increase in cash		83,936		200,807
Cash, beginning of year	_	298,369	_	97,562
Cash, end of year	\$	382,305	\$	298,369

5 INSTITUTE OF MATHEMATICAL STATISTICS NOTES TO FINANCIAL STATEMENTS

June 30, 2008 and 2007

NOTE A -- Description of organization

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

The scientific journals are The Annals of Applied Probability, The Annals of Applied Statistics, <u>The Annals of Probability, The Annals of Statistics</u> and <u>Statistical Science</u>. The <u>IMS Bulletin</u> is the news organ of the Institute. In addition, the Institute publishes <u>The IMS Lecture Notes</u> -Monograph Series and IMS Collections, Jointly with other organizations, the Institute publishes the Electronic Journal of Probability, Electronic Communications in Probability, Electronic Journal of Statistics, Journal of Computational and Graphical Statistics, Probability Surveys, Statistics Surveys, Current Index to Statistics and NSF-CBMS Regional Conference Series in Probability and Statistics. On behalf of other organizations, the Institute produces Bernoulli, Bernoulli News and Annales de l'Institut Henri Poincaré (B) Probabilités et Statistiques

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

NOTE B -- Summary of significant accounting policies

Basis of accounting

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

Financial statement presentation

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

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

6

INSTITUTE OF MATHEMATICAL STATISTICS

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2008 and 2007

NOTE B - Summary of significant accounting policies (continued)

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

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

Revenue and support recognition

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

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

Income taxes

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

Use of estimates

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

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2008 and 2007

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

Investments in joint ventures

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

Production costs of publications

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

Shipping and handling costs

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

Functional allocation of expenses

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

NOTE C -- Concentration of credit risk

9

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

INSTITUTE OF MATHEMATICAL STATISTICS

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2008 and 2007

NOTE E -- Investments in joint ventures (continued)

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

The Institute's equity was \$0 and \$104,262 for <u>Current Index to Statistics</u> (the CIS venture) and \$43,968 and \$46,443 for <u>Journal of Computational and Graphical Statistics</u> (the IFNA venture) at June 30, 2008 and 2007, respectively.

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

	Current Index to Statistics					Journal of Computational and Graphical Statistics					
	2008		2007		_	2008	2007				
Current assets	<u>s</u>		\$	280,342	\$	180,315	\$	186,150			
Total assets	\$		\$	280,342	\$	180,315	\$	186,150			
Current liabilities	s		\$	71,817	\$	70,394	s	70,042			
Undistributed co-sponsors' equity	_		9	208,525	-	109,921	_	116,108			
Total liabilities and co- sponsors' equity	S		\$	280,342	\$	180,315	S	186,150			
Revenue	\$	57,407	\$	120,425	\$	114,345	\$	113,218			
Net income (loss)	<u>s</u>	28,853	<u>s</u>	53,329	<u>\$</u>	(6,187)	\$	(2,823)			

NOTE F -- Retirement plan

The Institute participates in an employer matching 403(b) retirement annuity plan. The Institute matches 200% of the contributions of eligible employees up to 10% of the employee's gross salary. Employees who have completed three years of service are eligible to participate. The Institute contributed \$9,408 and \$8,707 for the years ended June 30, 2008 and 2007, respectively.

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2008 and 2007

NOTE D -- Investments

8

In August 2006, the Institute adopted a new investment policy whereby the Institute is committed to a policy of low-cost long-term indexed investing with minimal intervention. The Institute's investment funds (that is, the funds other than the operating funds or the operating reserve) are to be invested as follows:

- · 60% in domestic and international equities
- · 40% in fixed-income instruments

The distribution of funds is reviewed annually and is rebalanced if the actual allocations differ from the targets given here by more than 5%.

The Institute maintains accounts with Merrill Lynch and Vanguard Group for operating, operating reserve and reserve funds. Investments include mutual funds carried at their fair market value and certificates of deposit at various institutions maturing at various dates. The certificates of deposit are immediately convertible to cash with maturities ranging from one month to less than two years. Investments at June 30, 2008 and 2007 were as follows:

	_	2008	2007		
Merrill Lynch - Blackrock Senior Floating Rate					
Income Fund	\$	162,200	\$	178,600	
Vanguard Inter-Term Bond Index Fund		222,242		215,800	
Vanguard Short-Term Bond Index Fund		221,189		139,215	
Vanguard Developed Markets Index Fund		86,664		210,899	
Vanguard 500 Index Fund		258,201		303,342	
Vanguard Small Cap Index Fund		229,347		243,736	
Certificates of deposit at various institutions		872,000	_	673,000	
Total	\$	2,051,843	<u>s</u>	1,964,592	

NOTE E -- Investments in joint ventures

In April 2008, <u>Current Index to Statistics</u> (CIS) distributed the assets of its joint venture and the Institute acquired 100% of the publication rights. Prior to that date the Institute held a 50% joint equity interest in CIS with the American Statistics Association (ASA).

10

INSTITUTE OF MATHEMATICAL STATISTICS

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2008 and 2007

NOTE G - Functional expenses

Program and general and administrative expenses for the year ended June 30, 2008 were as follows:

		Program	General and Administrative		Total		
Production expenses (see Note H)	\$	833,659	\$	-	\$	833,659	
Editorial expenses (see Note H)		248,389		-		248,389	
Administrative services				3,125		3,125	
Information technology service		46,574		-		46,574	
Management fee		133,154		-		133,154	
Salaries, payroll taxes							
and employee benefits		60,340	6	0,340		120,680	
Mailing and shipping at press		189,754		-		189,754	
Scientific meetings		104,721		-		104,721	
Business meetings		14,996		-		14,996	
Rent and utilities		2,328		998		3,326	
Contributions to other organizations		7,372		7.5		7,372	
Postage and shipping from office		16,555		7,095		23,650	
Computer equipment and software		4,016		1,721		5,737	
Professional fees			1	8,600		18,600	
Insurance		14,755		6,324		21,079	
Storage		12,054				12,054	
Printing		7,529		-		7,529	
Credit card fees and refunds		18,770		-		18,770	
Supplies		640		274		914	
Telephone		1,235		529		1,764	
Membership drives and publicity		16,464		-		16,464	
Presidential Fund		2,031		-		2,031	
Office expense and other	_	860	_	367	_	1,227	
	\$	1,736,196	\$ 9	9,373	\$	1,835,569	

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2008 and 2007

NOTE G -- Functional expenses (continued)

Program and general and administrative expenses for the year ended June 30, 2007 were as

	_	Program	General and Administrative		Total	
Production expenses (see Note H)	\$	691,313	\$	-	\$	691,313
Editorial expenses (see Note H)		246,072		+		246,072
Administrative services		-	85	0		850
Information technology service		15,266		-		15,266
Management fee		137,582				137,582
Salaries, payroll taxes						
and employee benefits		56,023	56,02	2		112,045
Mailing and shipping at press		153,532				153,532
Scientific meetings		107,475		-		107,475
Business meetings		10,390		-		10,390
Rent and utilities		2,310	99	0		3,300
Contributions to other organizations		8,257		-		8,257
Postage and shipping from office		17,274	7,40	3		24,677
Computer equipment and software		922	39	5		1,317
Professional fees			18,30	0		18,300
Insurance		15,285	6,55	1		21,836
Storage		8,835		٠		8,835
Printing		5,650				5,650
Credit card fees and refunds		17,918				17,918
Supplies		1,948	83	5		2,783
Telephone		769	33	0		1,099
Membership drives and publicity		19,540				19,540
Office expense and other		1,082	46	4		1,546
Electronic developments	_	38,534		-		38,534
	<u>\$</u>	1,555,977	\$ 92,14	0	\$	1,648,117

INSTITUTE OF MATHEMATICAL STATISTICS 13

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2008 and 2007

NOTE H -- Production and editorial expenses (continued)

	2008	2007	
Editorial expenses:			
The Annals of Applied Probability	\$ -	\$ 847	
The Annals of Applied Statistics	3,000	4,384	
The Annals of Statistics	**	34,623	
Statistical Science	2,579	2,127	
Current Index to Statistics	10,000	~	
IMS Bulletin	72,703	72,690	
WWW editor	42,632	31,333	
Managing and production editors	87,725	85,568	
Central editorial office	29,750	14,500	
Total editorial expenses	\$ 248,389	\$ 246,072	
NOTE I Net assets	2008	2007	
The following are net assets available at June 30:			
Unrestricted:			
Undesignated	\$ 1,127,656	\$ 1,256,459	
Board-designated:			
Dorweiller Fund	3,600	3,600	
Hotelling Fund	1,600	1,600	
Reserve Life Fund	243,146	208,322	
New Researchers Meeting Fund	30,251	31,321	
Development Fund	25,000	25,000	
Laha Fund	37,636	44,250	
Total Board-designated	341,233	314,093	

INSTITUTE OF MATHEMATICAL STATISTICS 12

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2008 and 2007

NOTE H -- Production and editorial expenses

Production and editorial expenses incurred were as follows:

	_	2008		2007
Production expenses:				
Core publications:				
The Annals of Applied Probability	\$	87,643	\$	109,197
The Annals of Applied Statistics		76,406		32,860
The Annals of Probability		134,470		125,157
The Annals of Statistics		166,345		158,501
Statistical Science		72,245		62,305
IMS Bulletin		50,169		55,066
NSF - CBMS Series		1,717		-
IMS Collections		21,953		-
The IMS Lecture Notes - Monograph Series		50,303		40,673
Web page	_	7,205	_	11,801
Total core publications		668,456		595,560
Supported publications:				
Annales de l'Institut Henri Poincaré		33,909		-
Bernoulli		58,276		33,603
Bernoulli News		3,154	_	2,170
Total supported publications		95,339		35,773
Co-sponsored publications:				
Probability Surveys		2,542		3,737
Statistical Surveys		1,234		-
Electronic Journal of Statistics	_	1,061	_	1,946
Total co-sponsored publications		4,837		5,683
General publication expenses:				
Electronic operations for all publications	_	65,027	-	54,297
Total general publication expenses		65,027	_	54,297
Total production expenses	\$	833,659	\$	691,313

INSTITUTE OF MATHEMATICAL STATISTICS 14

NOTES TO FINANCIAL STATEMENTS (Continued)

June 30, 2008 and 2007

NOTE I - Net assets (continued)

	2008	2007
Temporarily restricted:		
Tweedie Memorial Fund	12,113	11,527
Open Access Fund	1,248	637
Le Cam Earnings Fund	5,749	4,460
Total temporarily restricted	19,110	16,624
Permanently restricted:		
Le Cam Endowment	31,778	31,590
Total net assets	\$ 1,519,777	\$ 1,618,766

I IMS meetings around the world

IMS sponsored meeting

JSM2009

August 1-6, 2009, Washington DC

w www.amstat.org/meetings/jsm/2009/

The next IMS Annual Meeting will take place as part of the 2009 Joint Statistical Meetings, which will be held in Washington DC. The theme of the JSM is "Statistics: From Evidence to Policy". The IMS Invited Program Chairs are Michael Kosorok (kosorok@unc.edu) and

Xiaotong Shen (xshen@ stat.umn.edu). The IMS

Contributed Program Chair is Ji Zhu (jizhu@umich.



The Walter E. Washington Convention Center.

Important dates for JSM2009

March 30: preliminary PDF program May 1: JSM registration and housing opens June 29: Early Bird Registration deadline June 30-July 16: Advance Registration (increased fees apply)

July 8: Hotel reservation deadline July 13: Final program posted online

IMS co-sponsored meeting

Seminar in Stochastic Processes 2009 March 26-28, 2009, Stanford University, CA



Local organizers Amir Dembo, Persi Diaconis and Andrea Montanari e ssanto@stanford.edu

w http://www-stat.stanford.edu/~cgates/SSP2009/

Main speakers: Omer Angel, Maury Bramson, Sourav Chatterjee, Christina Goldschmidt and Scott Sheffield.

The NSF has provided funding for financial support to participants from US universities, with preference to graduate students, postdocs, junior faculty, women and minorities. Advanced (free) registration will be highly appreciated by the local organizers. Details on website above.

IMS co-sponsored meeting

2009 Spring Research Conference on Statistics in Industry and **Technology**

May 27-29, 2009. Vancouver, Canada

w http://www.stat.sfu.ca/~boxint/src2009/

Please email questions to Boxin Tang, boxint@stat.sfu.ca.

The goal of the conference is to promote cross-disciplinary research in statistical methods in engineering, science and technology. This covers a wide range of application areas including environment, information and manufacturing sciences. The conference will provide a forum where participants can describe current research, identify important problems and areas of application, and formulate future research directions.

The 75th Anniversary of the Statistical **Laboratory Conference**

June 3-5, 2009

Iowa State University, Ames

IMS Rep to Program Committee: Song X. Chen w http://www.stat.iastate.edu/ISUStatistics

75thAnniversary/

Twelfth North American Meeting of New **Researchers in Statistics and Probability** July 28–31, 2009, Johns Hopkins University, Baltimore, MD

w www.biostat.umn.edu/~tracyb/nrc.html Tracy L Bergemann e berge319@umn.edu The application deadline has passed.

The New Researchers' Committee of the IMS is organizing a meeting of recent PhD recipients in statistics and probability, to promote interaction among new researchers primarily by introducing them to each other's research in an informal setting. The meeting is to be held prior to the 2009 JSM (see above). All participants give a short, expository talk or contribute a poster on their research. Abstracts will appear on the NRC meeting website.

At a glance:

forthcoming IMS Annual Meeting and JSM dates

2009

IMS Annual Meeting

@ JSM: Washington DC, August 1-6, 2009

2010

JSM: Vancouver, Canada, July 31-August 5, 2010

IMS Annual Meeting:

Gothenburg, Sweden, August 9-13, 2010

20II

IMS Annual Meeting @ JSM: Miami Beach,

FL, July 30-August 4, 2011

2012

JSM: San Diego, CA, July 28-August 2, 2012

IMS Annual Meeting @ World Congress:

İstanbul, Turkey, Date TBA

2013

IMS Annual Meeting

@ JSM: Montréal, Canada, August 3-8, 2013

More IMS meetings around the world

IMS co-sponsored meeting

Fifth Cornell Probability Summer School July 6–17, 2009

Cornell University, Ithaca NY

w http://www.math.cornell.edu/~durrett/CPSS2009/

The Fifth Cornell Probability Summer School will feature six lecture series by Ander Holroyd, "Matching, coupling, and point processes"; Robin Pemantle, "Probability from generating functions"; and Yuval Peres, "Aspects of Markov chains". Co-starring will be Rick Kenyon, Scott Sheffield, and Balint Virag, who will each give two lectures.

The conference web page has more information, and a registration form for people who would like to participate. All accepted participants will have their dorm room paid for. US participants can apply for **support for travel** and \$200 toward the cost of meals. This meeting is supported by a Research Training Group grant from the National Science Foundation to the probability group at Cornell.

An extra incentive for attending this year's summer school is that the INFORMS Applied Probability Society Conference will be held in Ithaca from July 12–15, 2009.

IMS co-sponsored meeting:

IMS Asia Pacific Rim Meeting
June 28 — July 1, 2009. Seoul, Korea

w http://ims-aprm.org/

The first IMS Asia Pacific Rim Meetings will take place in Seoul, Korea during the period June 28–July 1, 2009. The new meeting series will provide an excellent forum for scientific communications and collaborations for researchers in Asia and the Pacific Rim. It will also promote communications and collaborations between researchers in this area and those from other parts of the world. The program covers a wide range of topics in statistics and probability, presenting recent developments and the state of the art in a variety of modern research topics and in applications. For more information, visit http://ims-aprm.org/ or contact the program chairs: Feifang Hu (fh6e@virginia.edu) or Runze Li (fh6e@virginia.edu); the Local Chair is Byeong U. Park (bupark@stats.snu.ac.kr)

IMS co-sponsored meeting

Seventh Workshop on Bayesian Nonparametrics June 21–25, 2009

Collegio Carlo Alberto, Moncalieri, Italy

w http://bnpworkshop.carloalberto.org/

The aim of the Workshop is to highlight the latest developments in Bayesian Nonparametrics covering a wide variety of both theoretical and applied topics. The meeting will be held at the Collegio Carlo Alberto, a research institution housed in an historical building located in Moncalieri on the outskirts of Turin, Italy. Contact **e** bnp@carloalberto.org

IMS co-sponsored meeting

Sixth Cornell Probability Summer School July 18–31, 2010. Ithaca, NY

IMS co-sponsored meeting

Seventh Cornell Probability Summer School Dates TBA, July 2011. Ithaca, NY

IMS co-sponsored meeting

UPDATED

2009 ENAR/IMS Spring Meetings March 15–18, 2009

Grand Hyatt San Antonio, San Antonio, TX

IMS Program Chair: Tianxi
Cai. Feauring Medallion
Lecture by Samuel Kou
Preliminary program
book available online at
w http://www.enar.org/
meetings.cfm

UPDATED



IMS co-sponsored meeting

2010 ENAR/IMS Spring Meetings March 21–24, 2010

Hyatt Regency New Orleans, New Orleans, LA

IMS Program Chairs: Marie Davidian and Hao Helen Zhang w http://www.enar.org/meetings.cfm

IMS co-sponsored meeting

NEW

2011 ENAR/IMS Spring Meetings March 20–23, 2011 Hyatt Regency Miami, FL

w http://www.enar.org/meetings.cfm

IMS co-sponsored meeting

International Symposium in Statistics (ISS) on Inferences in Generalized Linear Longitudinal Mixed Models (GLLMM) July 20–22, 2009

Memorial University, St John's, Canada

w www.iss-2009-stjohns.ca

The objective of this ISS is to bring together a set of speakers and discussants to describe the latest research such as parametric and non-parametric inferences in this emerging area with applications to Biostatistics, Econometrics, and Ecological and Environmental studies, among others.

IMS co-sponsored meeting

Statistical Methods for the Analysis of Network Data in Practice June 15–17, 2009 UPDATED

University College, Dublin, Ireland

w http://mathsci.ucd.ie/~brendan/networks.html

Call for papers: see website. Deadline for abstracts April 3

Many modern data analysis problems involve large data sets from social, biological and other networks. In these settings, traditional modeling assumptions are inappropriate; the analysis of these data must take into account the structure of relationships between the entities being measured. In fact, in many applications, the relationships between entities is the subject of primary interest. As a result, there has been increasing research developing techniques for incorporating network structures in statistics and more widely.

Network modeling is an active area of research in several domains including computer science, statistics and physics. This workshop focuses on probabilistic methods for network analysis, paying special attention to model design and computational issues of model fitting and inference. We are bringing together statistical network modeling researchers from different communities, thereby fostering collaborations and intellectual exchange. Our hope is that this will result in novel modeling approaches, diverse applications, and new research directions.

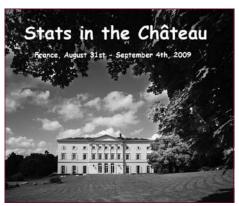
IMS co-sponsored meeting



Stats in the Chateau: A Summer School in Econometrics and Statistics August 31 – September 4, 2009. Jouy-en-Josas (near Paris), France

w http://www.hec.fr/statsinthechateau

This summer school intends to bring together people from the statistics and economics communities, and to stimulate interactions between participants. This year, the themes are: inverse problems,



high dimensional statistical estimation, and their applications in econometrics. There will be two mini-courses, by Laurent Cavalier (Aix-Marseilles 1) and Victor Chernozhukov (MIT). The invited speakers will be Felix Abramovich (Tel-Aviv University), Peter Bickel (University of California, Berkeley), Xiaohong Chen (Yale University), Rama Cont (CNRS / Columbia University), Jean-Pierre Florens (Université Toulouse I), Emmanuel Guerre (Queen Mary, University of London), Joel Horowitz (Northwestern University), Yuichi Kitamura (Yale University), Jean-Michel Loubes (Toulouse 3), Ya'acov Ritov (Hebrew University of Jerusalem) and Jean-Marc Robin (Université Paris Panthéon Sorbonne / University

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/ Registration open now:

IMS members get €20 discount

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.

Travel grants for US participants (recent PhDs, women, minorities)

Funding is anticipated from the US National Science Foundation for approximately 20 travel awards of about \$1000 each to help defray the travel costs of junior researchers, women, and members of under-represented minorities from the United States participating in the SPA.

Junior researchers are those who received their PhDs in 2002 or later, or who are advanced graduate students working on PhD dissertations. All applicants must be affiliated with a US institution, live in the US, and not have an individual NSF grant.

Applications received by March 1, 2009, will receive full consideration. Applications will be reviewed by a committee chaired by the principal investigator of the grant, Laurent Saloff-Coste. Applicants will be notified of awards on or before March 14,

w http://www.math.tu-berlin.de/SPA2009/pages/spa-2009-home/ travel-support.php College London). Scientific committee: Christian Gourieroux (ENSAE / Université de Toronto), Yuichi Kitamura (Yale University) and Alexandre Tsybakov (ENSAE). For details, visit the website or contact us: statsinthechateau@ ensae.fr

More IMS meetings around the world

IMS sponsored meeting

Second IMS China Conference on Statistics and Probability July 3–6, 2009

Weihai, China

w http://www.stat.cmu.edu/~jiashun/imschina/index.html We are pleased to announce the 2nd IMS China International Conference on Statistics and Probability 2009 in Weihai, northeast China. The first meeting in this series was held in Hangzhou, China this past June.

The meeting is open to all current and prospective IMS members by registration, until the maximum of 110 non-local participants is reached. Local participants are defined as those who reside in mainland China. It will feature plenary lectures, and invited and contributed talks in all areas of probability and statistics. The official languages of the meeting are English and Chinese.

The Plenary Speakers will be:

Peter Bickel, University of California, Berkeley Stephen Fienberg, Carnegie Mellon University Zhiming Ma, Chinese Academy of Math and Systems Science Michael Steele, University of Pennsylvania

If you live in China, contact Professor Shige Peng (peng@sdu. edu.cn) and Jiaan Yan (jayan@amt.ac.cn) for more information. If you live in other countries, send your enquiries, in English, to Professor Jiashun Jin (jiashun@stat.cmu.edu).



Happiness Gate in Weihai

Organizing Committee Co-Chairs: Shige Peng, Shandong University, and Jiashun Jin, Carnegie Mellon University.

Scientific Committee Co-Chairs: Jiaan Yan, Chinese Academy of Science, and Tony Cai, University of Pennsylvania

IMS sponsored meeting

2009 WNAR/IMS Meeting



June 14–17, 2009, Portland State University, OR, USA

w http://www.mth.pdx.edu/wnar/

IMS program chair: Dr. Haiyan Huang, hhuang@stat.berkeley.edu The meeting will feature a short course on Generalized Linear Mixed Models by Charles E. McCulloch, University of California, San Francisco, and the WNAR Presidential Invited Address by Peter Diggle, Lancaster University, UK. The New Researchers Luncheon will provide the opportunity to meet new colleagues and have round-table discussions with senior faculty members. The Student Paper Competition has cash awards for the best manuscript and best oral presentation (free registration for competing students!). Sample invited session themes: emerging statistical challenges in longitudinal studies, clinical trials, and computational biology. Portland, Oregon, known as the City of Roses, has big city excitement and small town charm, making it one of the favorite destinations in the West.

IMS co-sponsored meeting

Symposium on New Directions in Asymptotic Statistics May 15–16, 2009 Athens, Georgia, USA

w http://aaron.stat.uga.edu/news_events/symposium09/
The objective of the symposium is to bring together both wellestablished and emerging young researchers from around the
world who are actively pursuing research in asymptotic methods in
likelihood inference, time series, inference for stochastic processes,
estimating functions, robust inference, parametric, semi-parametric
and nonparametric methods, and functional estimation. The
conference aims to provide a forum for leading experts and young
researchers to discuss recent progress in asymptotic theory, thereby
providing new directions for asymptotic inference in various fields.

The organizers of the conference are Ishwar Basawa **e** ishwar@ stat.uga.edu and T.N.Sriram **e** tn@stat.uga.edu

IMS co-sponsored meeting

International Conference on Robust Statistics (ICORS) 2009 June 14–19, 2009

Parma, Italy

w http://www.icors2009.unipr.it

The aim of this conference is to bring together established and young researchers from around the world who are actively working on, or are interested in, the theory, application, and overall development of robust statistics and related fields. The conference will provide a forum for leading experts and young researchers to discuss recent progress in the field, exchange ideas, and make informal contacts. Although robust statistics is the core of the



conference, special emphasis will be laid on interdisciplinary research and the interaction between theory and practice. For more information, visit the website or contact the conference organizer at icors2009@unipr.it.

IMS co-sponsored meeting

Innovation and Inventiveness in Statistics
Methodologies

May 15-17, 2009

Yale University, New Haven, CT

w http://www.stat.yale.edu/Stats2009/
Conference in honor of John Hartigan.
Plenary Speakers: James O. Berger, Peter
J. Bickel, Lawrence D. Brown, David L.
Donoho, William F. Eddy, Jianqing Fan, Iain
M. Johnstone, and Peter G. Hall.
Banquet Speaker: J. Michael Steele
Invited Speakers: Donald J. Brown, T. Tony
Cai, Tianxi Cai, Gary W. Oehlert, Jiashun
Jin, Noureddine El Karoui, Xihong Lin,
Deborah Nolan, Xiaotong Shen, Werner
Stuetzle, Yanzhen Wang, and Bin Yu

IMS co-sponsored meeting

2009 ICSA Applied Statistical Symposium June 21–24, 2009

San Francisco, CA

w http://icsa2.org/2009/

IMS Rep to Program Committee: Jiming Jiang

Deadline for student award and travel grants: April 1, 2009 (see http://icsa2.org/2009/StudentAwardsAndTravelGrants.htm)

Deadline for abstract and early registration Date: May 1, 2009

Keynote speakers are Wing Hung Wong, Stanford University, and Nicholas Jewell, University of California, Berkeley (*Alternatives to Intention to Treat*—the MIRA Trial). The banquet speaker is Ronald Wasserstein, Executive Director of the American Statistical Association

The 18th Annual ICSA Applied Statistics Symposium will be held on June 21–24, Sunday to Wednesday, 2009, with short courses on June 21st and scientific sessions on June 21–24, at the Westin Hotel, San Francisco International Airport, San Francisco, CA, USA. The symposium is co-sponsored by the American Statistical Association and the Institute of Mathematical Statistics.

The symposium has four short courses and 59 invited sessions, including two keynote address sessions, five special invited sessions, 53 invited sessions, and seven roundtable lunch discussions. We also invite members to submit their work in contributed sessions and poster sessions. The symposium webpage for registration and abstract submission is under construction and should be activated in February 2009.

Prior to the ICSA 2009 Symposium, there will be a pre-conference satellite workshop: "Conference on Innovative Clinical Trial Design and Related Topics" at Stanford University (June 19–20, 2009). Please contact Mei-Chiung Shih (meichiun@stanford.edu) for detailed information.

We welcome all new and current members to participate this event. Please note that program may change before it is finalized. Tze Leung Lai and Ying Lu on behalf of ICSA 2009 Symposium Organizing Committee

Short courses

Recent Developments in Practical Bayesian Methods for Clinical Trials, Dr. Peter F. Thall, M.D. Anderson Cancer Center Adaptive Designs in Drug Development, Dr. Sue-Jane Wang and Dr. Hsien Ming J. Hung, US FDA Statistical Leaning and Data Mining, Dr. Tao Shi, Ohio State University, and Dr. Ji Zhu, University of Michigan Statistical Methods in Bioinformatics, Professor Jun Liu, Harvard University

IMS co-sponsored meeting

2010 ICSA International Conference

December 19–22, 2010

Guangzhou University, Guang-Zhou, China
w tba

I SAMSI workshops in 2009

SAMSI, the Statistical and Applied Mathematical Sciences Institute in North Carolina, is holding several workshops in the coming months. See the SAMSI website for details.

The next workshop in the Algebraic Methods in Systems Biology and Statistics program will be Molecular Evolution and Phylogenetics. This workshop will be held April 2–3.

w http://www.samsi.info/workshops/2008algebraic-molecularevolution200904.shtml

The 2008–09 Program on Sequential Monte Carlo Methods: Adaptive Design, SMC and Computer Modeling Workshop will be held April 15–17. This is a joint workshop of the SAMSI Program on Sequential Monte Carlo (SMC) Methods and the NISS project on Computer Models for Geophysical Risks (CMGR). The workshop involves SMC researchers working on models and methods for sequential decision and design problems, and researchers working on statistical analysis of computer model data with special focus on adaptive design. The workshop will generate discussions between these two communities to define new computational approaches for design in computer modeling as well as stimulating novel algorithmic research in SMC.

w http://www.samsi.info/workshops/2008smc-adaptive_design200904.shtml

The Graduate Student Probability Workshop, which is part of the 2008–09 Education and Outreach Program, will be held May 1–3. Graduate students and postdoctoral fellows can establish connections for future collaborations, talk about their areas of interest within probability and discover new developments happening in probability from the keynote speakers.

w http://www.unc.edu/~crbaek/gscp/

On May 18–22, SAMSI will hold its Interdisciplinary Workshop for Undergraduates, which is part of SAMSI's Education and Outreach program. Students from around the U.S. will gather to hear about the latest trends in statistical and applied mathematical research.

w http://www.samsi.info/programs/2008edoutreachprogram.shtml

The Transition Workshop for the Algebraic Methods in Systems Biology and Statistics Program will be held June 18–23 in Research Triangle Park, along with the Algebraic Biology Conference. Leaders from the various work groups will report on their findings at this conference.

 $\label{eq:www.samsi.info/programs/2008algebraic methods program.} \begin{picture}(2008algebraic methods program.) \label{eq:www.samsi.info/programs/2008algebraic methods program. \end{picture}$

On July 7–17, there will be a Summer Program on Psychometrics. Much of current psychometric research involves the development of novel statistical methodology to model educational and psychological processes, and a wide variety of new psychometric models have appeared over the last quarter century. Such models include (but are not limited to) extensions of item response theory (IRT) models, cognitive diagnosis models, and generalized linear latent and mixed models. The development of several of these models has been spearheaded by quantitative psychologists, a group of researchers who find their academic homes primarily in psychology and education departments. During the same period, very similar models and methodologies were developed-often independently—by academic statisticians residing in mathematics and statistics departments. The lack of interaction between these two groups has resulted in a substantial duplication of effort and, more importantly, a delay in the development of methodology crucial to both fields. The goal of this program is to bring researchers from both areas together to explore possible avenues for mutual collaboration.

w http://www.samsi.info/programs/2009psyc hometricsprogram.shtml

On July 20–28, SAMSI, along with NC State University, the National Science Foundation, and the Center for Research in Scientific Computation will host the Industrial Mathematics and Statistical Workshop for Graduate Students. The workshop will take place at NC State University. This workshop is also part of SAMSI's 2008–09 Education and Outreach Program.

w http://www.ncsu.edu/crsc/events/imsm09/

Other Meetings Around the World: Announcements and Calls for Papers

17th Meeting of AiOs in Stochastics May 18–20, 2009 Hilversum, The Netherlands

w http://www.cs.vu.nl/~stochgrp/aionetwerk/meeting/09.html

The 17th Meeting of AiOs (PhD students) in Stochastics will be held in Conferentie Centrum De Hoorneboeg, Hilversum, May 18–20, 2009. See website for programme and registration.

Exploring research frontiers in contemporary statistics and econometrics: conference in honor of Leopold Simar

May 14-15, 2009

Institute of Statistics, Université catholique de Louvain, Belgium

w http://www.stat.ucl.ac.be/EmeritatLS/ Program: 12 invited speakers and a poster session.

Workshop on Stochastic Analysis and Finance June 29 – July 3, 2009 City University of Hong Kong, Hong Kong

w http://www6.cityu.edu.hk/ma/wsaf09/

e wsaf09@cityu.edu.hk

Organiser: Nicolas Privault

Description: This workshop aims to foster communication and dissemination of recent results among researchers in stochastic analysis and mathematical finance.

Conference on queueing theory on the centennial of the first paper on queueing by A.K. Erlang

April 1-3, 2009

Technical University of Denmark, Copenhagen

w http://www.erlang100.dk/

Workshop on Parameter Estimation for Dynamical Systems June 8–10, 2009

EURANDOM, Eindhoven, The Netherlands

w http://www.eurandom.tue.nl/ workshops/2009/PEDS_main.htm Systems of ordinary differential equations play an important role in modelling various phenomena that arise in fields as diverse as physics, biology, engineering, chemistry and others. However, until recently relatively little attention has been paid to statistical inference procedures for such systems. The aim of the workshop is to provide a meeting place for researchers in this new and challenging area of statistical research. They will review different methods used to tackle the problem, assess the achieved progress and identify future research directions. The main speakers include Nicolas Brunel (L'université d'Évry), David Campbell (Simon Fraser University), Edward Ionides (University of Michigan), David Lunn (Imperial College), Kimberley McAuley (Queen's University), Eric Mjolsness (University of California), James Ramsay (McGill University), Eberhard Voit (Georgia Institute of Technology) and Victor Zavala (Argonne National Laboratory). Other participants will also be given an opportunity of presenting short talks on their own research.

Organisers: Chris Klaassen (Universiteit van Amsterdam & EURANDOM), Shota Gugushvili (EURANDOM) and Bart Bakker (Philips Research).



Probability at Warwick Young Researchers Workshop July 20–24, 2009

Warwick University, UK

w www.warwick.ac.uk/go/paw
The Probability at Warwick Young
Researchers Workshop has the principal
aim of bringing together young researchers
working in probability, and will feature
lectured courses by two excellent speakers
intended to be accessible to graduate mathematicians and probabilists:

One methodology for random graphs and random networks, Prof. David Aldous (University of California, Berkeley)
Separation of time scales and averaging of fast subsystems for stochastic chemical reaction models, Prof. Tom Kurtz (University of Wisconsin, Madison)

Registration is now open, with the deadline for the allocation of subsidized places being 1 May 2009. For further details, please see the website.

28th Annual Conference on Multivariate Statistical Analysis (MSA'09) November 16–18, 2009 Lodz, Poland

w http://www.msa.uni.lodz.pl Organizer: Chair of Statistical Methods, University of Lodz. Chair: Czeslaw Domanski

e msa@uni.lodz.pl

Fourth General Conference on Advanced Mathematical Methods for Finance May 4–10, 2009 Ålesund, Norway

w http://www.cma.uio.no/conferences/2009/amamef.html

The European Science Foundation program Advanced Mathematical Methods in Finance was established in April 2005. Today 15 European countries are members of this program. The purpose of the program is to enhance the research in advanced mathematics and its applications to finance. Researchers from all countries in the world are welcome to participate it this activity. More information about the program can be found at the web site http://www.iac.rm.cnr.it/amamef/

The Fourth General AMaMeF Conference will be held at Rica Parken Hotel in Ålesund, Norway, from Monday 4 May 2009 (arrival day) - Sunday 10 May 2009 (departure day).

We encourage interested researchers form academic and industry to attend the conference. To apply for a communication or a poster presentation, the deadline for registration is March 15, 2009.

Please visit the website of the conference for details on the invited speakers, location and registration procedure.



The 4th International Conference on Queueing Theory and Network Applications July 29–31, 2009 Singapore

w http://www.qtna2009.org/

Fourth 'Statistical Day' at the University of Luxembourg June 17–20, 2009

University of Luxembourg, Luxembourg School of Finance

w http://sma.uni.lu/stat4/

The aim of the conference is to bring together statisticians with active researchers or post-graduate students working in research conditions for which the use of classical parametric statistics is inadequate or unsatisfying. The programme of the conference will respect the balance between theoretical presentations related to epistemology and methodology of research, explanation of procedures and presentation of experimental results in medicine, natural sciences, social sciences and humanities, economics and finance.

The mathematical foundations and the conditions of application of some multidimensional non parametric procedures will be discussed, and the current evolution in this realm will be outlined. The interaction structure analysis (ISA), partial least squares (PLS) methods and the dynamic factor model (DFM) will especially be stressed.

Celebrating 75 Years of Statistics at Iowa State

June 3–5, 2009 Iowa State University, Ames, IA

w www.stat.iastate.edu

e statlab75@iastate.edu

The Department of Statistics and Statistical Laboratory at Iowa State University are hosting a conference to celebrate the 75th anniversary of the Statistical Laboratory and its rich tradition and achievements in statistics and its applications. The occasion will also mark the rededication of the newly renovated Snedecor Hall and the retirement of Dean Isaacson.

Plenary talks on emerging topics in statistics will be given by David Dunson (Duke University), Peter Hall (University of Melbourne), Diane Lambert (Google), Vijay Nair (University of Michigan), Deborah Nolan (University of California, Berkeley), and Chris Skinner (University of Southampton).

To complement plenary talks, a range of invited sessions that highlight new developments in statistics are being organized, including experimental design, survey statistics, spatial statistics, high dimensional data, ordered data, model selection, resampling methods, and statistical theory. A contributed poster session and mixer will be held following the rededication of Snedecor Hall.

Applications for contributed posters will be accepted through May 1. Early registration fee in effect through May 1.

SRCOS 2009 Summer Research Conference. June 7–10, 2009

Jekyll Island, Georgia, USA

w http://www.sph.emory.edu/srcos2009/

Presented by The Southern Regional Council on Statistics, the American Statistical Association, and The National Institute of Statistical Sciences

The Department of Biostatistics and Bioinformatics at the Rollins School of Public Health, Emory University, welcomes you to Jekyll Island, Georgia for the 2009 Southern Regional Council on Statistics Summer Research Conference, June 7–10.

The Keynote speakers are: Raymond Carroll, Texas A & M University; Ian Dryden, University of South Carolina; Frank Harrell, Vanderbilt University; Richard Landis, University of Pennsylvania; Jun Liu, Harvard University; Glen Satten, Centers for Disease Control and Prevention; Simon Sheather, Texas A & M University; Michael Speed, Texas A & M University.

The scientific organizing committee consists of Bob Lyles (Emory), Chris Coffey (UAB), Tianwei Yu (Emory) and Mike Kutner (Emory).

The annual SRCOS Summer Research Conference is designed to bring together statistical researchers at all levels to learn about current areas of investigation and trends in statistics, including statistics education. The conference format consists of morning, early afternoon, and evening sessions, leaving late afternoons open for informal professional discussions and social interaction. Such interactions are important for the development of new researchers and graduate students, whose participation via contributed poster presentations is especially encouraged.

Conference sponsors include the ASA, which contributed funds towards travel support for graduate students and junior faculty, and the NISS/SAMSI University Affiliates program, which enables attendees from NISS/SAMSI affiliate institutions access to their affiliates reimbursement accounts to defray costs associated with attending this meeting. See the NISS/SAMSI ARA guidelines for more information. We also gratefully acknowledge support from the Department of Biostatistics and Bioinformatics, Emory University.

IAENG International Conference on Data Mining and Applications 2009

March 18–20, 2009 Hong Kong, China

w http://www.iaeng.org/IMECS2009/ICDMA2009.html

Research program on Risk, Rare Events and Extremes July–December, 2009

Bernoulli Centre, EPFL, Lausanne, Switzerland

w http://extremes.epfl.ch/

The main events are three workshops and a conference:

Workshop on Spatial Extremes and Applications, from 13–17 July 2009, intended to bring together researchers for whom modelling of spatial extremes is crucial, such as in climatology and insurance; Workshop on High-dimensional Extremes, from 14–18 September 2009, with a view particularly to applications in finance and related areas:

Workshop on Spatio-temporal Extremes and Applications, from 9–13 November 2009, with a view to modelling of dynamic aspects of extremes, for example in hydrology, rainfall analysis, flood studies, etc.;

Final Conference, from 16–18 November, bringing together the statistical and various user communities, to present the new state of the art in both theory and applications of extremal modelling. There is also an active visitor and seminar programme under which junior and senior researchers will work at EPFL for varying periods.

Cincinnati Symposium on Probability Theory and Applications 2009 March 20–23, 2009

University of Cincinnati, Ohio

w http://math.uc.edu/free-gauss/CSP.htm

DIA 44th Annual Meeting June 21–25, 2009

San Diego Convention Center, San Diego, CA

w http://nextdocs.com/2008/06/45th-annual-dia-meeting/

The 6th International Meeting on Statistical Methods on Biopharmacy September 21–22, 2009

Paris, France

w http://www.biopharma2009-sfds.fr/

These meetings are also listed on the 'Meetings' page of the IMS website, at http://imstat.org/meetings

Workshop on Spectral and Cubature Methods in Finance and Econometrics June 18–20, 2009 Leicester, UK

w http://www2.le.ac.uk/departments/mathematics/extranet/staff-material/staff-profiles/sl278/workshop-spectral-and-cubature-methods-in-finance-and-econometrics

An interdisciplinary international research workshop.

International Conference on Self-similar Processes and their Applications July 20–24, 2009 Angers, France

w http://angers2009.math.univ-angers.fr/

3rd Annual Graduate Student Conference in Probability May 1–3, 2009 Chapel Hill, NC

w www.unc.edu/~crbaek/gscp Hosts: UNC-Chapel Hill and Duke University

The 3rd Annual Graduate Student
Conference in Probability will be held May
1-3, 2009 at UNC-Chapel Hill and is being
organized by a group of graduate students
from Duke and UNC, under the supervision of Jonathan Mattingly and Amarjit
Budhiraja. The previous two conferences
were hosted by UW-Madison and received
very positive feedback. The conference is a
great opportunity for students to give and
hear probability talks in a friendly, informal
environment.

Statistical Modeling for Biological Systems: Conference in Memory of Andrei Yakovlev June 8–9, 2009

University of Rochester Medical Center, Rochester, NY

w www.urmc.rochester.edu/biostat/ayconference/

The Department of Biostatistics and Computational Biology will host a scientific conference in Rochester on June 8 and 9, 2009 to honor our late chairman, Dr. Andrei Yakovlev. Dr. Yakovlev led a major expansion of the department, tripling its size and greatly increasing its scope, while at the same time vigorously pursuing research programs in a number of areas at the intersection of mathematics, statistics and biology. Many of Andrei's collaborators have accepted invitations to participate as have other distinguished researchers who have worked in related areas. There will be opportunities to present papers, in poster format, related to Andrei's interests. It is intended to publish the papers presented in a peer-reviewed commemorative volume of Proceedings. Information about conference registration, submission of contributed papers, accommodation and social activities will be available shortly at the website above.

Workshop on Parameter Estimation for Dynamical Systems June 8–10, 2009

EURANDOM, Eindhoven, The Netherlands

w http://www.eurandom.tue.nl/workshops/2009/PEDS/PEDS_main.htm

Systems of ordinary differential equations (ODEs) play an important role in modelling various phenomena that arise in fields as diverse as physics, biology, engineering, chemistry, pharmacology and others. In many cases these systems are nonlinear, which means that in general no analytic solution exists and one has to rely on numerical solutions. Such systems usually depend on constants, or parameters in statistical terminology. For instance, in biomolecular applications these parameters describe interaction rates and initial concentrations of various molecules relevant to a given biomolecular process. In order to obtain a model useful in practice, it is critical to know these parameters. Since in most cases they are not known beforehand and cannot be measured directly in the lab, they have to be inferred based on measurements of various variables related to the process at hand. However, measurements in general are subject to some measurement error. It also might be the case that not all relevant variables are observed due to technical complications, high cost of experiments, and

other reasons. Typically, problems are complicated further by the fact that the dimensions of both the ODE system as well as the parameter space are high. Hence estimation of parameters of ODE systems is a challenging problem that lies at an intersection of several theoretical and applied fields. The aim of the workshop is to provide a meeting place for researchers in the area, who will review different methods used to tackle the problem, assess the achieved progress, and identify future research directions.

Invited speakers: Nicolas Brunel (Évry), David Campbell (Vancouver), Edward Ionides (Ann Arbor), David Lunn (London), Kimberley McAuley (Kingston), Eric Mjolsness (Irvine), James Ramsay (Montréal), Eberhard Voit (Atlanta), Victor Zavala (Argonne).

Registration: To register, please visit the workshop website. There is no closing date, but the number of places is limited. There is no registration fee. Participants will be given the opportunity of giving short talks on their own research.

For more information please visit the workshop website.

Pyrenees International workshop on Statistics, Probability and Operations Research (SPO 2009) September 15–18, 2009

September 15–18, 2009

Jaca, Spain

w http://metodosestadisticos.unizar.es/~jaca2009

The next edition of the Pyrenees International workshop on Statistics, Probability and Operations Research (SPO 2009) will be held at Jaca (Spain) from September 15 to September 18, 2009, giving established researchers, young specialists and graduate students the opportunity to discuss and work together. The meeting is held every two years.

The meeting features a school and a workshop in the fields of Statistics, Probability and Operations Research, introducing relevant topics and some of the most recent advances and prospective challenges of the fields with special emphasis on applications.

A limited number of scholarships for Ph.D. students and advanced undergraduate students that may cover partial or totally the expenses will be provided by the organizers.

The structure of the meeting is the following. The school will feature two advanced short-courses, each one taught by a leading specialist in the area. Besides this, there will be some invited talks and contributed sessions.

For registration and more information, including scholarships, please check http://metodosestadisticos.unizar.es/~jaca2009 .

The city of Jaca is located in the heart of the Pyrenees, 30 kilometres from the French border. Jaca is a key point in the Way of Saint James. Its surroundings offer exceptional views and richness in natural resources as well as historic and artistic heritage.

Please send your meeting announcement to erg@imstat.org

SMRLO'10: International Symposium on Stochastic Models in Reliability Engineering, Life Sciences and Operations Management February 8–11, 2010 Beer Sheva, Israel

w http://info.sce.ac.il/i/SMRLO10

The SMRLO'10 will serve as a forum for discussing different issues of Stochastic Models and Methods in Reliability Engineering, Life Sciences and Operations Management and their applications. The idea of symposium is to assemble researchers and practitioners from universities, institutions, industries, businesses and government, working in these fields. Theoretical issues and applied case-studied, presented on the symposium, will range from academic considerations to operational applications. There will be invited talks, plenary sessions, parallel sessions, posters and exhibitions. The talks will be selected by the program committee and will be included in the symposium proceedings. Selected papers after review and revision will be published in special issues of international journals.

Contact Dr. Ilia B. Frenkel, SMRLO'10, Organizing Committee Chair, Sami Shamoon College of Engineering, Bialik/Basel Sts., Beer Sheva, 84100, Israel. **t** +972-8-6475-642 **f** +972-8-6475-643 **e** SMRLO10@sce.ac.il

6th International Conference on Lévy Processes: Theory and Applications

July 26-30, 2010

Dresden, Germany

w www.math.tu-dresden.de/levy2010

This conference will be held at the Technical University at Dresden, Germany, from July 26 to 30, 2010. The focus is on recent developments in the theory of Lévy and jump processes and their applications. There will be invited talks and poster sessions.

Scientific Committee: Jean Bertoin (Paris VI, France), Serge Cohen (Toulouse, France), Davar Khosnevisan (Utah, USA), Andreas Kyprianou (Bath, UK), Alexander Lindner (Braunschweig, Germany), Makoto Maejima (Keio, Japan), Thomas Mikosch (Copenhagen, Denmark), Victor Pérez-Abreu (CIMAT, Mexico), Jan Rosinski (U. Tennessee, USA), Réne Schilling (Dresden, Germany).

Further information can be found at the website or email **e** levy2010@tu-dresden.de

It is also possible to contact Réne Schilling (TU Dresden) or Alexander Lindner (TU Braunschweig) directly.

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Our online job boards allow employers and job seekers to have the most up-to-date information at their fingertips. The service is free to job seekers. To search job openings online, log on to http://jobs.imstat.org and click on "View Jobs".

If you have a job to advertise, go to the same webpage and click on "Post a Job". A single 30-day online job posting costs just \$175.00, and we also include the basic information about your job ad here in the IMS Bulletin at no extra charge. The advertising service is open to all employers in the area of statistics and probability, both academic and non-academic.



Italy: Rome

LUISSW Guido Carli University

Statistics: solicitation of interest http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=5162965

United Kingdom: London

University College London

Lecturer in Statistics

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=5183625

United States: Ithaca, NY

Cornell University

ILR Visiting Lecturer http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=5098376

United States: Pittsburgh, PA

Carnegie Mellon University, Department of Statistics

Tenure-track, lecturer, and visiting faculty (Professor) http://jobs.imstat.org/c/job.cfm?site_ id=1847&jb=4715152

United States: Nacogdoches, TX

Stephen F. Austin State University

Assistant Professor http://jobs.imstat.org/c/job.cfm?site_ id=1847&jb=5100780

USA: Pittsburgh, PA

Carnegie Mellon University

Applications are invited for possible tenure-track, lecturer, and visiting positions. Carnegie Mellon offers a collegial faculty environment, emphasizing a combination of disciplinary and cross-disciplinary research and teaching. All areas of statistics are welcome, and joint appointments with other units in the Pittsburgh area are possible. We especially encourage women and minorities to apply. Details at http://www.stat.cmu.edu (email: hiring@stat.cmu.edu). Application screening begins immediately and continues until positions closed. Send CV, research papers, relevant transcripts and three letters of recommendation to: *Chair, Faculty Search Committee, Department of Statistics, Carnegie Mellon University, Pittsburgh, PA 15213, USA*. AA/EOE.



Qatar





In a pioneering international initiative, the Weill Cornell Medical College (WCMC) established the Weill Cornell Medical College in Qatar (WCMC-Q) with the sponsorship of the Qatar Foundation for Education, Science and Community Development. WCMC-Q is located in Doha, Qatar, and in its seventh year of operation, its inaugural class having graduated with Cornell MD degrees in May 2008.

WCMC-Q seeks candidates for a full-time senior level faculty position to teach in Doha in the Pre-medical Program, with major responsibility for teaching mathematics to premedical students. The two-year Pre-medical Program is designed to prepare students for admission to the WCMC-Q Medical Program. Intensive and challenging, this two-year program has been specifically prepared for students in the Middle East. It provides them with instruction in subjects that comprise the pre-medical requirements of most medical colleges in the US.

The successful candidate will teach one course per semester at the level of college calculus and introductory statistics. In addition, he/she will participate in student academic advising, committee work, and the academic life of WCMC-Q. Research funding support is available and active participation in relevant research will be encouraged.

Qualifications include a Ph.D. in Mathematics, demonstrable teaching skills, and teaching experience at the college/university level. Candidates are expected to have experience in the American higher education system and must be willing to relocate to Doha, Qatar for the duration of the appointment. Academic rank and salary are commensurate with training and experience and are accompanied by an attractive foreign-service benefits package. Qualified applicants should submit a curriculum vitae and a letter of interest outlining their teaching and research experience to:

http://job.qatar-med.cornell.edu *

*Please select the appropriate position under the Academic options and indicate job # 08-wcmcq-MT

Cornell University is an equal opportunity, affirmative action educator and employer.

Details regarding the WCMC-Q program and
facilities can be accessed at: www.qatar-med.cornell.edu

The screening of applications will begin immediately and continue until suitable candidates are identified. Please note that due to the high volume of applications, only short-listed candidates will be contacted. Service is expected to begin in August 2009.

Short-listed candidates will be asked to provide names of three references.

International Calendar of Statistical Events

IMS meetings are highlighted in maroon with the ims logo, and new or updated entries have the NEW or VIPDATED 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

March 2009

March 14: Texas A&M University. Statistical Methods for Complex Data: Conference in honor of Raymond J. Carroll's 60th birthday. Xihong Lin, program committee chair **e** xlin@hsph.harvard.edu. Joyce Sutherland, conference coordinator, **t** 979-845-5528 **e** joyce@stat.tamu.edu **w** www.stat.tamu.edu/carroll/

IMS Spring Meeting. w www.enar.org/meetings.cfm

March 18–20: Hong Kong, China. IAENG International Conference on Data Mining and Applications 2009. w http://www.iaeng.org/IMECS2009/ICDMA2009.html

March 20–23: University of Cincinnati, Ohio. Cincinnati Symposium on Probability Theory and Applications 2009. w http://math.uc.edu/free-gauss/CSP.htm

March 24–27: Tokyo, Japan. Sixth International Conference on Multiple Comparison Procedures. Co-chairs: Chihiro Hirotsu (Meisei University) and Martin Posch (Medical University of Vienna). www.mcp-conference.org

March 25–30: Yad Hashmona, Judean Hills, Israel. ISF Research Workshop on Random Matrices and Integrability: From Theory to Applications. w http://www.hit.ac.il/staff/kanzieper/yad8

March 26–28: Stanford University, CA. Seminar in Stochastic Processes 2009. Local organizers Amir Dembo, Persi Diaconis and Andrea Montanari e ssanto@stanford.edu w http://www-stat.stanford.edu/~cgates/SSP2009/

April 2009

April 1–3: Technical University of Denmark, Copenhagen. Conference on queueing theory on the centennial of the first paper on queueing by A.K. Erlang. w http://www.erlang100.dk/

April 17–18: Knoxville, Tennessee. Stochastic Analysis and Its Applications: 2009 Barrett Lectures at The University of Tennessee. www.math.utk.edu/barrett/ April 25: Storrs, Connecticut. 23rd New England Statistics Symposium. Also short course and NISS Affiliates Annual Meeting on April 24. w www.stat.uconn.edu

May 2009

May 1–3: Chapel Hill, NC. 3rd Annual Graduate Student Conference in Probability. w www.unc.edu/~crbaek/gscp

May 4–10: Ålesund, Norway. 4th General Conference on Advanced Mathematical Methods for Finance. w http://www.cma.uio.no/conferences/2009/amamef.html

May 3–8: Ascona, Switzerland. Statistical Advances in Genomescale Data Analysis. w http://stat.ethz.ch/talks/Ascona_09

May 14–15: Institute of Statistics, Université catholique de Louvain, Belgium. Exploring research frontiers in contemporary statistics and econometrics: conference in honor of Leopold Simar. w http://www.stat.ucl.ac.be/EmeritatLS/

Directions in Asymptotic Statistics. Organizers Ishwar Basawa e ishwar@stat.uga.edu and T.N. Sriram e tn@stat.uga.edu w http://aaron.stat.uga.edu/news_events/symposium09/

May 15–17: Yale University, New Haven, CT. Innovation and Inventiveness in Statistics Methodologies. w http://www.stat.yale.edu/Stats2009/

May 18–20: Hilversum, The Netherlands. 17th Meeting of AiOs in Stochastics. w http://www.cs.vu.nl/~stochgrp/aionetwerk/meeting/09.html

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

May 25–27: Athens, Greece. Second International Conference on Quantitative and Qualitative Methodologies in the Economic and Administrative Sciences.

w www.teiath.gr/sdo/de/page_nea_EN_r/home.htm

May 25–29: Harrah's Lake Tahoe, NV. 14th International Conference on Gambling and Risk Taking. w www.unr.edu/gaming

May 25–29: Bordeaux, France. 41st Annual Conference of the French Statistical Society. **w** http://www.sm.u-bordeaux2.fr/ JDS2009/index.html

May 27–29: Vancouver, Canada. 2009 Spring Research Conference on Statistics in Industry and Technology. Boxin Tang e boxint@stat.sfu.ca w http://www.stat.sfu.ca/~boxint/src2009/

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

Anniversary of the Statistical Laboratory Conference. IMS Rep to Program Committee: Song X. Chen w http://www.stat.iastate.edu/ISUStatistics 75thAnniversary/

June 4–6: Vancouver, Canada. Workshop on Statistical Methods for Dynamic System Models. w http://stat.sfu.ca/~dac5/workshop09/

June 5–9: University of Pennsylvania, Philadelphia, USA.

O-Bayeso9: International Workshop on Objective Bayes Methodology. Contact Linda Zhao e Izhao@wharton.upenn.edu w http://stat.wharton.upenn.edu/statweb/Conference/OBayes09/OBayes.html

June 7–10: Jekyll Island, Georgia, USA. SRCOS 2009 Summer Research Conference. w http://www.sph.emory.edu/ srcos2009/

June 8–9: University of Rochester Medical Center, Rochester, NY. Statistical Modeling for Biological Systems: Conference in Memory of Andrei Yakovlev. w www.urmc.rochester. edu/biostat/ayconference/

June 8–10: EURANDOM, Eindhoven, The Netherlands. Workshop on Parameter Estimation for Dynamical Systems.

w http://www.eurandom.tue.nl/workshops/2009/PEDS_main.htm

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

June 10–12: Siena, Italy. ITACOSMo9: First Italian Conference on Survey Methodology. w http://www.unisi.it/eventi/dmq2009/

WNAR/IMS Meeting. IMS program chair: Dr. Haiyan Huang, hhuang@stat.berkeley.edu w http://www.mth.pdx.edu/wnar/

NEW June 14–19: Parma, Italy. International Conference on Robust Statistics (ICORS) 2009 w http://www.icors2009.unipr.it

June 15–17: Troyes, France. 2nd International Workshop in Sequential Methodologies (IWSM). e Igor.Nikiforov@utt.fr w http://www.utt.fr/iwsm2009

June 15–17: Dublin, Ireland. Statistical Methods for the Analysis of Network Data in Practice. w http://mathsci.ucd.ie/~brendan/networks.html

June 17–20: University of Luxembourg, Luxembourg School of Finance. 4th Statistical Day at the University of Luxembourg. w http://sma.uni.lu/stat4/

June 18–20: Leicester, UK. Workshop on Spectral and Cubature Methods in Finance and Econometrics. w http://www2. le.ac.uk/departments/mathematics/extranet/staff-material/staff-profiles/sl278/workshop-spectral-and-cubature-methods-in-finance-and-econometrics

June 18–20: Vienna, Austria. Econometrics, Time Series Analysis and Systems Theory: Conference in Honor of Manfred Deistler. w www.ihs.ac.at/etsast

June 18–20: Bressanone/Brixen, Italy. BISP6: Sixth Workshop on Bayesian Inference in Stochastic Processes. e bisp6@mi.imati.cnr.it w www.mi.imati.cnr.it/conferences/bisp6.html

International Calendar continued

June 21–24: San Francisco, CA. 2009 ICSA Applied Statistical Symposium. IMS Rep: Jiming Jiang. w http://icsa2.org/2009/

Workshop on Bayesian Nonparametrics. w http://bnpworkshop.carloalberto.org/

June 21–25: San Diego Convention Center, San Diego, CA. DIA 44th Annual Meeting. w http://nextdocs.com/2008/06/45th-annual-dia-meeting/

June 22–26: Fort Collins, CO. Graybill VIII: 6th International Conference on Extreme Value Analysis. e GraybillConference@stat.colostate.edu or EVA2009@stat.colostate.edu w www.stat.colostate.edu/graybillconference2009

June 23–27: Smolenice Castle, Slovakia. **IWMS'09: 18th International Workshop on Matrices and Statistics.** Contact Viktor Witkovsky **e** witkovsky@savba.sk **w** www.um.sav.sk/en/iwms2009.html

June 26–28: Peking University, Beijing, China. International Workshop on Probability Theory, Statistics, and their Application to Biology. w http://bioinfo.math.pku.edu.cn/Workshop09/index.htm

June 26–29: Universita' Degli Studi Di Milano, Italy. Tenth European Conference on Image Analysis and Stereology (ECS10). w http://ecs10.mat.unimi.it/

June 28–July 1: Seoul, Korea. First IMS Asia Pacific Rim Meeting. Program chairs: Feifang Hu e fh6e@virginia.edu or Runze Li e fh6e@virginia.edu w http://ims-aprm.org/

June 29 – July 3: City University of Hong Kong, Hong Kong. Workshop on Stochastic Analysis and Finance. w http://www6.cityu.edu.hk/ma/wsaf09/

July 2009

July 3–6: Weihai, China. 2nd IMS China Conference on Statistics and Probability. w http://www.stat.cmu.edu/~jiashun/imschina/index.html

July 6–17: Cornell, Ithaca, NY. Fifth Cornell Probability Summer School. w http://www.math.cornell.edu/~durrett/CPSS2009/

July 7–9: Leeds, UK. LASR 2009: Statistical Tools for Challenges in Bioinformatics. Contact Arief Gusnanto e workshop@maths. leeds.ac.uk/lasr2009

July 12–15: Cornell University, Ithaca, NY. 2009 INFORMS Applied Probability Society Conference. Shane Henderson and Mark Lewis. w http://appliedprob.society.informs.org/apsconf09/APS09.html

July 13–15: Beijing, China. 1st International Conference on the Interface between Statistics and Engineering. Kwok Tsui **e** ktsui@isye.gatech.edu **w** http://icise.bjut.edu.cn/index.htm

July 13–17: EPFL, Switzerland. Workshop on Spatial Extremes and Applications [Research program on Risk, Rare Events and Extremes]. w http://extremes.epfl.ch/

July 20–22: St John's, Canada. International Symposium in Statistics (ISS) on GLLMM. Brajendra Sutradhar **e** bsutradh@ math.mun.ca **w** www.iss-2009-stjohns.ca

July 20–24: Toulouse, France. European Meeting of Statisticians (EMS 2009). w www.math.univ-toulouse.fr/EMS2009/

July 20–24: Warwick University, UK. Probability at
Warwick Young Researchers Workshop w www.warwick.ac.uk/go/paw

July 20–24: Angers, France. International Conference on Self-similar Processes and their Applications. w http://angers2009.math.univ-angers.fr/

July 20–24: Cornell, Ithaca, NY. 24th International Workshop on Statistical Modeling. w www.stat.cornell.edu/IWSM2009

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

Meeting of New Researchers in Statistics and Probability.

w www.biostat.umn.edu/~tracyb/nrc.html

July 29–31: Singapore. 4th International Conference on Queueing Theory and Network Applications. w http://www.

qtna2009.org/

August 2009

August 1–6: Washington, DC. IMS Annual Meeting at JSM2009. IMS Program Chairs: Michael Kosorok kosorok@unc.edu Xiaotong Shen xshen@stat.umn.edu and Ji Zhu jizhu@umich.edu w www.amstat.org/meetings/jsm/2009/

August 3–6: UTIA, Prague, Czech Republic. Limit Theorems for Dependent Random Variables (SPA satellite meeting) **w** http://simu0292.utia.cas.cz/workshop09/

August 16–22: Durban, South Africa. 57th Session of the International Statistical Institute. www.statssa.gov.za/isi2009/

France. Stats in the Chateau: A Summer School in Econometrics and Statistics. w http://www.hec.fr/statsinthechateau

September 2009

September 14–16: Politecnico di Milano. Complex Models and Computational Methods for Estimation and Prediction (S.Co.2009). w http://mox.polimi.it/sco2009

September 14–18: EPFL, Switzerland. Workshop on Highdimensional Extremes [Research program on Risk, Rare Events and Extremes]. w http://extremes.epfl.ch/

September 15–18: Jaca, Spain. Pyrenees International workshop on Statistics, Probability and Operations Research (SPO 2009). w http://metodosestadisticos.unizar.es/~jaca2009

September 21–22: Paris, France. The 6th International Meeting on Statistical Methods on Biopharmacy. w http://www.biopharma2009-sfds.fr/

October 2009

October 14–17: Columbia, Missouri. Design and Analysis of Experiments Conference: DAE 2009. Contact Min Yang

November 2009

November 9–13: EPFL, Switzerland. Workshop on Spatiotemporal Extremes and Applications [Research program on Risk, Rare Events and Extremes]. w http://extremes.epfl.ch/

e yangmi@missouri.edu w http://dae.stat.missouri.edu

November 16–18: EPFL, Switzerland. Risk, Rare Events and Extremes Final Conference [Research program on Risk, Rare Events and Extremes]. w http://extremes.epfl.ch/

November 16–18: Lodz, Poland. 28th Annual Conference on Multivariate Statistical Analysis (MSA'09). w http://www.msa.uni.lodz.pl

December 2009

December 20–23: The American University in Cairo (AUC), New Cairo, Egypt. ICCS-X: 10th Biennial Islamic Countries Conference on Statistical Sciences. w www.isoss.com.pk/iccsx.htm

January 2010

January 4–8: Andhra University, India. IISA Joint Statistical Meetings and International Conference on Statistics, Probability and Related Areas. S. Rao Jammalamadaka e rao@pstat.ucsb.edu, N. Balakrishnan e bala@mcmaster.ca, K. Srinivasa Rao e ksraoau@yahoo.co.in w www.stat.osu.edu/~hnn/IISA.html

February 2010

February 8–11: Beer Sheva, Israel. SMRLO'10: International Symposium on Stochastic Models in Reliability Engineering, Life Sciences and Operations Management. w http://info.sce.ac.il/i/SMRLO10

March 2010



International Calendar continued

2010 ENAR/IMS Spring Meetings. IMS Program Chairs: Marie Davidian and Hao Helen Zhang www.enar.org/meetings.cfm

Mathematicians 2010. Program Committee Chair: Prof. Hendrik W. Lenstra, Leiden University **e** hwlicm@math.leidenuniv.nl

August 30 - September 3: Prague, Czech Republic. Prague

Stochastics 2010. e pragstoch@utia.cas.cz

w www.utia.cas.cz/pragstoch2010

May 2010

May 19–22: Columbus, Ohio. Conference on Nonparametric Statistics and Statistical Learning. w www.stat.osu.edu/~nssl2010/

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

December 2010

Zhou, China. 2010 ICSA International Conference. w tba

July 2010

June 29 – July 1: Palmerston North, New Zealand. International Conference on Probability Distributions and Related Topics in conjunction with NZSA Conference. w http://nzsa_cdl_2010. massey.ac.nz/

July 11–16: Ljubljana, Slovenia. ICOTSo8: Data and context in statistics education: towards an evidence-based society. **w** http://icots8.org/

July 18–31: Ithaca, NY. 6th Cornell Probability Summer School. w tba

July 26–30: Dresden, Germany. 6th International Conference on Lévy Processes: Theory and Applications. w www. math.tu-dresden.de/levy2010

July 27–31: Tomar, Portugal. LinStat2010. Francisco Carvalho: t +351 249 328 100; f +351 249 328 186; e fpcarvalho@ipt.pt w www.linstat2010.ipt.pt

March 2011

IMS Spring Meetings. w http://www.enar.org/meetings.cfm

July 2011

July (dates TBA): Ithaca, NY. 7th Cornell Probability Summer School. w tba

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

August 2010

August 1-5: Vancouver, British Columbia, Canada. JSM2010.

August 9–13: Gothenburg, Sweden. IMS Annual Meeting

July 2012

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

July/August [dates TBA]: İstanbul, Turkey. IMS Annual Meeting 2012 in conjunction with 8th World Congress in Probability and Statistics.

August 2013

August 3–8: Montréal, Canada. IMS Annual Meeting at JSM2013.

August 19-27: Hyderabad, India. International Congress of

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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Individual and General Subscriptions:

Subscriptions are available on a calendar-year basis. Individual subscriptions are for the personal use of the subscriber and must be in the name of, paid directly by, and mailed to an individual. Individual subscriptions for 2009 are available to *The Annals of Applied Probability* (\$150), *The Annals of Applied Statistics* (\$140), *The Annals of Probability* (\$150), *The Annals of Statistics* (\$150), *Statistical Science* (\$135), and *IMS Bulletin* (\$90). General subscriptions are for libraries, institutions, and any multiple-readership use. General subscriptions for 2009 are available to *The Annals of Applied Probability* (\$302), *The Annals of Applied Statistics* (\$214), *The Annals of Probability* (\$325), *The Annals of Statistics* (\$325), *Statistical Science* (\$180), and *IMS Bulletin* (\$90). Airmail rates for delivery outside North America are \$95 per title.

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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Information for Advertisers

General information

The *IMS Bulletin* and webpages are the official news organs of the Institute of Mathematical Statistics. The *IMS Bulletin*, established in 1972, is published 10 times per year. Circulation is 5,053 paper copies (July 2007). The *Bulletin* is also available free online in PDF format at http://bulletin.imstat.org, usually posted online about two weeks before mailout. Subscription to the *IMS Bulletin* costs \$82. To subscribe, call (301) 634 7029 or email staff@imstat.org. The IMS website, http://imstat.org, established in 1996, receives over 30,000 visits per month (34,578 in July 2007). Public access is free.

Advertising job vacancies

A single 30-day online job posting costs \$175.00. We will also include the basic information about your job ad (position title, location, company name, job function and a link to the full ad) in the *IMS Bulletin* at no extra charge. See http://jobs.imstat.org

Advertising meetings, workshops and conferences

Meeting announcements in the *Bulletin* and on the IMS website at http://imstat.org/meetings are free. Send them to Elyse Gustafson See http://www.imstat.org/program/prog_announce.htm

Rates and requirements for display advertising

Display advertising allows for placement of camera-ready ads for journals, books, software, etc. A camera-ready ad should be sent as a grayscale PDF/EPS with all fonts embedded. Email your advert to Audrey Weiss, IMS Advertising Coordinator admin@imstat.org or see http://bulletin.imstat.org/advertise

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1/2 page	7.5" x 4" (190 x 102 mm)	\$245
2/3 page	4.93" x 8" (125.2 x 203 mm)	\$295
Full page	7.5" x 9.4" (190 mm x 239 mm)	\$345

Deadlines and Mail Dates for IMS Bulletin

Issue		e	Deadline for advertisement	Usually online by	Scheduled mail date	
1: January/February		January/February	December 1	December 15	January 1	
	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	

next issue is

April 2009

News of members, announcements and information about meetings and jobs around the world.

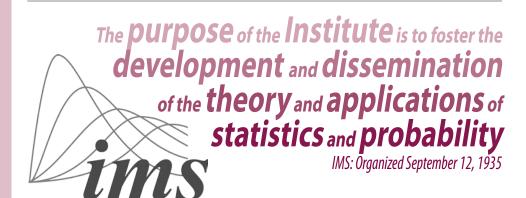
Send in your ideas, articles, letters...

DEADLINE submissions March 1, 2009

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

Journal alerts

For alerts and special information on all the IMS journals, sign up at the IMS Lists site http://lists.imstat.org



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.

8 2 1 3

This row sequence doesn't add up to 8.



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

Puzzle 32						
		17		38	45\	
6	O		13			21
11			24			
5		10 23				
42						
7	3		6 11			10
34						
27				3		
8			9			
1	6		4			

Puzzle by www.yoogi.com