# INS Bulletin



### May 2010

### CONTENTS

- 1 IMS Elections
- 2–3 **Members' News:** new ISI members; Adrian Raftery; Richard Smith; *IMS Collections* vol 5
  - 4 IMS Election candidates
  - 9 Amendments to Constitution and Bylaws
- 11 Letter to the Editor
- 13 Medallion Preview: Laurens de Haan
- 14 **COPSS Fisher lecture:** Bruce Lindsay
- 15 **Rick's Ramblings:** March Madness
- 16 Terence's Stuff: And ANOVA thing
- 17 IMS meetings
- 27 Other meetings
- **30 Employment Opportunities**
- 31 International Calendar of Statistical Events
- 35 Information for Advertisers



# Meet the 2010 candidates

2010

It's time for the 2010 IMS elections, and we introduce this year's nominees who are standing for IMS President-Elect and for IMS Council. You can read all the candidates' statements, starting on page 4.

This year there are also amendments to the Constitution and Bylaws to vote

on: they are listed on page 9.

The candidate for IMS President-Elect is Ruth Williams



Voting is open il June 26, so

until June 26, so











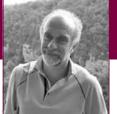


The ten Council candidates, clockwise from top left, are: Krzysztof Burdzy, Francisco Cribari-Neto, Arnoldo Frigessi, Peter Kim, Steve Lalley, Neal Madras, Gennady Samorodnitsky, Ingrid Van Keilegom, Yazhen Wang and Wing H Wong











# **IMS** Bulletin

Volume 39 • Issue 4 May 2010 ISSN 1544-1881

### **Contact information**

IMS Bulletin Editor:Xuming HeAssistant Editor:Tati HowellContributing Editors:Peter Bickel, Louis Chen,Rick Durrett, Nicole Lazar, Terry Speed

To contact the IMS Bulletin:

IMS Bulletin
 2 Lampern View, Uley, Dursley
 GL11 5TD
 UK

e bulletin@imstat.org

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

- IMS Dues and Subscriptions Office 9650 Rockville Pike, Suite L3503A
   Bethesda
   MD 20814-3998
   USA
- t 877-557-4674 [toll-free in USA]
- t +1 216 295 5661[international]
- **f** +1 301 634 7099
- e staff@imstat.org

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

- Executive Director, Elyse Gustafson IMS Business Office
   PO Box 22718, Beachwood
   OH 44122, USA
- t 877-557-4674 [toll-free in USA]
- t +1 216 295 5661[international]
- **f** +1 216 295 5661
- e erg@imstat.org

### **Executive Committee**

President:	J. Michael Steele president@imstat.org
President-Elect:	Peter Hall president-elect@imstat.org
Past President:	Nanny Wermuth president-past@imstat.org
Treasurer:	Rong Chen rongchen@stat.rutgers.edu
Program Secretary:	Guenther Walther walther@stat.stanford.edu
Executive Secretary	: Marten Wegkamp wegkamp@stat.fsu.edu

# IMS members' news

### International Statistical Institute elects new members

Among the 54 new elected ISI members are several IMS members. We congratulate IMS Fellow Jon Wellner, and IMS members: Subhabrata Chakraborti, USA; Liliana Forzani, Argentina; Ronald D. Fricker, Jr. USA; Kossi E. Gneyou, Togo; Karunarathna B. Kulasekera, USA; Anna Liu, USA; Luc Pronzato, France; Ananda Sen, USA; and Hajime Uno, Japan.

### Adrian Raftery guest editing special issue of Statistical Methodology

Honoring the tenth anniversary of the Center for Statistics and the Social Sciences at the University of Washington, founded in 1999 to galvanize research and teaching on the interface between statistics and the social sciences, the journal *Statistical Methodology* is publishing a Special Issue on Statistical Methods for the Social Sciences. The Special Issue is guest edited by Adrian E. Raftery and Michael D. Ward and features articles on multivariate categorical data, continuous outcomes, missing data, and social networks, by, among others, Stephen Fienberg, Robert Franzese, Jr., Andrew Gelman, Adam Glynn, Bryan Jones, Brendan Murphy, Adrian Raftery, Donald Rubin, Tamas Rudas and Jon Wakefield. *Statistical Methodology* is the official journal of the International Indian Statistical Association and its Editor-in-Chief is Jogesh Babu. For more information please visit www. elsevier.com/locate/stamet.

### Call for nominations for the Ninth Annual Janet L. Norwood Award

The Section on Statistical Genetics and the Department of Biostatistics in the School of Public Health, University of Alabama at Birmingham (UAB), are pleased to request nominations for the Ninth Annual Janet L. Norwood Award for Outstanding Achievement by a Woman in the Statistical Sciences. The award will be conferred on Wednesday September 15, 2010. The award recipient will be invited to deliver a lecture at the UAB award ceremony, and will receive all expenses, the award, and a \$5,000 prize.

Eligible individuals are women who have completed their terminal degree, have made outstanding contributions to the statistical sciences, and, if selected, are willing to deliver a lecture at the award ceremony. For additional details about the award, please feel invited to visit our website at http://www.soph.uab.edu/ssg/ norwoodaward/aboutaward.

How to nominate: Please send a full curriculum vitae accompanied by a letter of not more than two pages in length describing the nature of the candidate's contributions. Contributions may be in the area of development and evaluation of statistical methods, teaching of statistics, application of statistics, or any other activity that can arguably be said to have advanced the field of statistical science. Self-nominations are acceptable. Please send nominations to:

David B. Allison, Ph.D., Professor & Head Section on Statistical Genetics University of Alabama at Birmingham, Department of Biostatistics, 1665 University Boulevard, RPHB 327, Birmingham, Alabama 35294-0022

t (205) 975-9169 f (205) 975-2541 e dallison@uab.edu Deadline for receipt of nominations is June 25, 2010. Electronic submissions of nominations are accepted and encouraged. The winner will be announced by July 2.

### Richard L. Smith named as new SAMSI Director

IMS Fellow Richard L. Smith is joining the Statistical and Applied Mathematical Sciences Institute (SAMSI) as its new director, starting in July 2010. The announcement was made by Dan Solomon, chair of the Governing Board for SAMSI. Smith is the second director of the Institute, replacing Jim Berger.



Richard Smith

Richard L. Smith is also professor of Statistics at the University of North Carolina, Chapel Hill and has held this position since 1991. He became Mark L. Reed III Distinguished Professor in July 2004. Since 2008, he also holds the position of Professor of Biostatistics in the UNC Gillings School of Global Public Health.

Smith obtained his PhD from Cornell University in 1979. He has previously held academic positions at Imperial College London, the University of Surrey (Guildford, UK) and Cambridge

University. His principal areas of research are spatial statistics, time series analysis, extreme value theory and Bayesian statistics. Specific areas of expertise include spatial and time series modeling of environmental pollutants, the health effects of atmospheric pollution, the statistics of global climate change, and extreme values in insurance and finance.

As well as an IMS Fellow, he is a Fellow of the American Statistical Association and an Elected Member of the International Statistical Institute, and has won the Guy Medal in Silver of the Royal Statistical Society and the Distinguished Achievement Medal of the ASA Section on Statistics and the Environment. In 2004 he was the J. Stuart Hunter Lecturer of The International Environmetrics Society (TIES). He is also a Chartered Statistician of the Royal Statistical Society.

"Richard brings a wealth of experience to the role of the director of SAMSI. We are eager to have him in this new capacity at SAMSI. He has some excellent ideas for education and outreach efforts and will bring a great amount of technical expertise to the table," notes Dan Solomon, chair of the SAMSI Governing Board and Dean of the College of Physical and Mathematical Sciences at North Carolina State University.

Smith will develop innovative program ideas for future SAMSI programs. He will effectively coordinate with SAMSI's partner universities and departments and with the National Institute of Statistical Sciences and with other statistics and mathematical sciences institutes. He will work with the staff to prepare a new grant proposal to the National Science Foundation. The current grant will expire in 2012.

Smith said, "I am looking forward to taking over as Director of SAMSI. The position is a huge responsibility but also gives me many opportunities to develop new ideas for the Institute. I am extremely grateful to Jim Berger and everyone else responsible for bringing SAMSI to where it is now. I already have a number of ideas for new programs as well as new ways to interact with the broader community, and am very hopeful for the future."

### IMS Collections volume 5 released: High-Dimensional Probability

High Dimensional Probability V: The Luminy Volume, edited by Christian Houdré, Vladimir Koltchinskii, David Mason and Magda Peligrad, has been released. IMS members can purchase a discounted copy at \$98 (non-member price \$164). Contact the Dies and Subscriptions office (see details on page 2) or order online at https://secure.imstat.org/ secure/orders/imsbooks.html

### **IMS Editors**

### IMS Journals and Publications

Annals of Statistics: Peter Bühlmann and Tony Cai http://imstat.org/aos

Annals of Applied Statistics: Bradley Efron, Stephen Fienberg, Michael Stein, Karen Kafadar & Samuel Kou http://imstat.org/aoas

Annals of Probability: Ofer Zeitouni http://imstat.org/aop

Annals of Applied Probability: Andrew Barbour 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

*Electronic Journal of Statistics*: David Ruppert http://imstat.org/ejs

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

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

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

melof Commutational and Comple

Journal of Computational and Graphical Statistics: Richard Levine http://www.amstat.org/publications/jcgs

Statistics Surveys: Lutz Dümbgen http://imstat.org/ss

Probability Surveys: Geoffrey Grimmett http://imstat.org/ps

### MS Supported Journals

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

Bayesian Analysis: Herbie Lee http://ba.stat.cmu.edu

Bernoulli: Richard Davis 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: M. Musiela, J. Rosiński,W. Szczotka, A. Weron & W.A. Woyczyński http://www.math.uni.wroc.pl/~pms

### **Other IMS contacts**

IMS website: http://imstat.org Managing Editor: Michael Phelan phelanm@uci.edu

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

# IMS Elections 2010

# **One nominee for IMS President-Elect 2010**

### Ruth Williams

Title: Distinguished Professor
Employer: Department of Mathematics,
University of California, San Diego
w http://math.ucsd.edu/~williams/
Degrees: Ph.D., Stanford University, 1983;
M.Sc., University of Melbourne, 1979;
B.Sc. (Hons), University of Melbourne, 1977



### **Research interests:**

Probability theory, stochastic processes and their applications Multidimensional reflected diffusions Stochastic networks

### Previous IMS responsibilities/positions:

Member IMS Council, 2003–2006 Member IMS Committee on Publications, 2003–2006 Member IMS Nominating Committee, 1994, 2003–2004, 2005–2006 Member IMS Committee on Named and Special Invited Lectures, 1999–2002, 2007 (Committee Chair in 2002) Member IMS Committee on Fellows, 2004, 2007 (Committee

Member, IMS Committee on Fellows, 1994–1997 (Committee Chair in 1997)

Associate Editor for the *Annals of Applied Probability*, 1997–2002, 2006–2011

Associate Editor for the *Annals of Probability*, 1988–96 Associate Editor for the *Electronic Journal of Probability* and *Electronic Communications in Probability*, 1995–2007 Associate Editor for *Probability Surveys*, 2003–present **Statement:** 

### As an international professional society, the IMS promotes the development and application of probability and statistics worldwide. Two key activities of the IMS are its scholarly publications and conferences; it is vital to maintain the high quality and accessibility of these, while preserving the financial stability of the society. Applications of probability and statistics in science and engineering are increasing in sophistication and number at a rapid pace; the IMS can play an important role in promoting the involvement of researchers and practitioners from our profession in this domain. The IMS cooperates with other professional societies both nationally and internationally on projects of common interest; I will work to strengthen these links. I will also work to ensure broad participation of the IMS membership in its activities and programs.

# **Ten nominees for IMS Council 2010–2013**

### Krzysztof Burdzy

Title: Professor

Employer: Department of Mathematics, University of Washington w http://www.math.washington. edu/~burdzy/



Degrees: M.A. in mathematics (1979)

Maria Curie-Skłodowska Univ., Lublin, Poland; M.A. in statistics (1981), University of California, Berkeley; Ph.D. in statistics (1984) Univ of California Berkeley

### **Research interests:**

Brownian motion and analysis

### Previous service to the profession:

1997–1999, member of the Publications Committee of the Institute of Mathematical Statistics 1997–1999, Associate Program Secretary for Probability and Its Applications of the Institute of Mathematical Statistics 1999–2001, American Statistical Association Task Force on Electronic Publications, representative of the Institute of Mathematical Statistics

1999, chair of the Publications Committee of the Institute of Mathematical Statistics

2000–2004, member of the IMS Electronic Issues Committee 2000–2002, IMS representative with project Euclid 2006–2009, Institute of Mathematical Statistics Web Editor 2006–2009, Council of the Institute of Mathematical Statistics, *ex officio* member (as the IMS Web Editor)

### Statement:

If I am elected to be an IMS Council member, I will focus on several areas where I have some experience. (i) I believe that the IMS Web site and electronic services need constant attention because the relevant technology is evolving constantly and quickly. (ii) IMS publications, paper and electronic, are doing very well and we need to make sure that they continue to provide the highest quality material. (iii) I am a probabilist. IMS Council membership would give me an opportunity to try to reinforce the relationship between statistics and probability communities.

### Francisco Cribari-Neto

Title: Professor of Statistics Employer: Department of Statistics, Federal University of Pernambuco, Brazil w http://www.de.ufpe.br/~cribari Degrees: Ph.D., University of Illinois at Urbana-Champaign, 1994 M.S., Federal University of Pernambuco, 1990 B.S., Federal University of Pernambuco, 1987 Research interests:

Beta regression modeling Econometrics Higher order asymptotics Resampling methods

### Previous service to the profession:

President, Brazilian Econometric Society, 2004–2006 Applications Editor, *Brazilian Journal of Probability and Statistics* (an IMS supported journal), 2007–present Associate editor, *The Chilean Journal of Statistics*, 2009–present

### **Statement:**

The challenges facing the IMS have been evolving fast. Mathematical statistics can no longer be viewed separately from applied statistics and statistical computing. A good deal of progress in the field of mathematical statistics has been driven (not only motivated) by applications. Additionally, the fastly increasing computing power has made possible the development of computer intensive statistical techniques which, in turn, demands rigorous theoretical frameworks. Additionally, mathematical statistics can no longer be taken to be separate from areas such as biometrics, chemometrics and econometrics. Finally, the IMS should increase its membership and should also play an active role in discussions relative to the teaching of statistics.

### Arnoldo Frigessi

### Title: Professor of Statistics

**Employer:** Department of Biostatistics and Centre for research based innovation Statistics for Innovation, University of Oslo, Norway

w http://sfi.nr.no/sfi/index.php/Frigessi\_ webpage

**Degrees:** MSc, Universitá di Milano, 1983 **Research interests:** 

Bayesian process-based modeling Markov chain Monte Carlo methods Space and space-time models Multiple comparisons and *p>>n* copulae, extreme value theory statistical genomics; population dynamics; infectious diseases models with applications to medicine, finance and insurance, climate change, biotechnology

### Previous service to the profession:

Scientific Secretary of the Bernoulli Society for Mathematical Statistics and Probability, 2004-2008 Member of the European Regional Committee of the Bernoulli Society, and programme co-ordinator 1999–2002 Member of the scientific committees of EURANDOM (Eindhoven), the Centre for Research in Statistical Methodology (CRiSM, Warwick), the University Centre of Statistics in the Biomedical Sciences, Vita-Salute San Raffaele University (Milano). Member of various Programme Committees, including for the 28th European meeting of Statisticians, 23rd Nordic Conference on Mathematical Statistics, 7th World Conference in Probability and Statistics, 5th European Mathematical Conference, 13th conference on Mathematics for Industry, 25th European Meeting of Statisticians.

Chair, programme committee, the 8th World Congress in Probability and Statistics, 2012.

Acted as associate editor of the Journal of the Royal Statistical Society, Series B, Scandinavian Journal of Statistics, Journal of Applied Statistics in Business and Industry.

### Statement:

Two important themes: (1) It is time for the IMS, together with the other scientific societies, to strengthen further their international





role, supporting statistics and statisticians in the less developed world, starting from Africa. We need to construct opportunities, with particular attention to women and young students. (2) Statistics is a key element in innovation processes in industry, society and science, generating value. More focus has to be given to this aspect of our discipline, in research, training, publication strategy, and scientific policy.

### Peter T. Kim

Title: Professor **Employer:** Department of Mathematics and Statistics, University of Guelph w http://www.uoguelph.ca/~pkim Degrees: PhD, UC San Diego, 1987 MA, USC, 1982 BA, Toronto, 1980



### **Research interests:**

Biomechanics Geometry, Topology Inverse Problems Medical Imaging Quantum Computing

### Previous service to the profession:

Associate editor Canadian Journal of Statistics 2010-Associate editor Journal of Multivariate Analysis 2003-Associate editor Korean Journal of Statistics 1999-2002 Co-organizer of, "Data Analysis using Computational Topology and Geometric Statistics", BIRS workshop, Banff, 2009 NSERC (Canada) Grant selection committee member (Statistical Sciences) 2006–2010 (Chair 2008–2009 and 2009–2010) President for Southern Ontario Chapter of ASA 1992–1995 **Statement:** 

Quantitative scientists of diverse backgrounds are being asked to apply the techniques of their specialty to data which is greater in both size and complexity than that which has been studied previously. Non-commutative data sets, for which traditional methods are inadequate, pose challenges in representation, visualization, interpretation and analysis. A common finding is that these massive multivariate data sets require the development of new statistical methodology and that these advances are dependent on increasing technical sophistication. It is my belief that the IMS has to take global leadership in the statistical development of this new reality.

### Volume 39 · Issue 4

### Steven P. Lallev

Title: Professor of Statistics and Mathematics **Employer:** University of Chicago w http://galton.uchicago.edu/~lalley/ Degrees: B.S., Michigan State University, 1976; Ph.D., Stanford University, 1981



### **Research interests:**

Probability and Stochastic Processes Ergodic Theory

### Previous service to the profession:

Editor, Annals of Probability, 2003–2005 Associate Editor, Annals of Probability, 1991–1996 Associate Editor, Annals of Statistics, 1988–1991 IMS Special Lectures Committee IMS Publications Committee IMS Committee on Editors IMS Representative to NSF Postdoctoral Fellows Panel Co-organizer, 6th World Congress in Probability (Rio) Organizer, Midwest Probability Colloquium, 2001

### Statement:

The IMS has for many years played a central role in fostering the development of probability and statistics, by its support of high-caliber journals, professional meetings, and opportunities for younger researchers and students. I will work to maintain the quality of these activities, and to find new ways to promote the international presence of the society.

### Neal ( Madras

### Title: Professor

**Employer:** Department of Mathematics and Statistics, York University, Toronto, Canada w http://www.math.yorku.ca/Who/Faculty/ Madras



Degrees: B.Sc. Mathematics, 1979, McGill;

M.S. Operations Research and Industrial Engineering, 1982, Cornell; Ph.D. Operations Research and Industrial Engineering, 1984, Cornell

### **Research interests:**

Probability and its applications Statistical mechanics Monte Carlo methods Mathematical modelling in biology

### Previous service to the profession:

IMS Nominating Committee, 2002–03 NSERC Grant Selection Committee in Statistical Sciences, 2000–03

Editorial Boards: Annals of Applied Probability, 1998–2005; Journal of Statistical Physics, 1997–99; Canadian Journal of Statistics, 1995–97

Canadian Mathematical Society: Board of Directors (1997–2001); Mathematical Competitions Committee (Chair, 2007–2010); Education Committee (2002–04); Women in Mathematics Committee (2000–02)

Co-organizer of thematic year in Probability and Its Applications, Fields Institute, 1998–1999

Program Committee for 1995 Joint Annual Meeting of IMS and SSC (sub-chair, representing IMS)

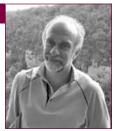
### Statement:

The IMS must continue its energetic promotion and dissemination of statistics and probability through its excellent publications, meetings, and international partnerships. For the long-term health of our profession, it is also important to disseminate our work beyond our immediate disciplinary boundaries — this includes communication with researchers in other fields as well as outreach to educators, governments, and the general public.

### Gennady Samorodnitsky

### Title: Professor

**Employer:** School of Operations Research and Information Engineering, and Department of Statistical Science, Cornell University



w http://legacy.orie.cornell.edu/~gennady

**Degrees:** D.Sc. Technion–Israel Institute of Technology, 1986; M.Sc. Technion–Israel Institute of Technology, 1983; B.Sc. Moscow Steel and Alloys Institute, 1978

### **Research interests:**

Probability theory and stochastic processes Applications of probability and statistics in engineering and finance **Previous service to the profession:** 

Editorial board, *Annals of Applied Probability*, 1999–2006 Editorial board, *Annals of Probability*, 2006–present Editorial board, *Stochastic Processes and their Applications*, 1998–2005

Editorial board, *Journal of Applied Probability*, 2008–present Editorial board, *Stochastic Models*, 1997–present

Editorial board, Extremes, 2007-present

Editorial board, *Probability and Mathematical Statistics*, 1995–present

Member/chair of the organizing committees of a number of professional meetings.

### Statement:

IMS is the premier organization uniting people working in probability and statistics. The Institute publishes flagship professional journals and organizes and sponsors the most important professional meetings. Whatever challenges our profession faces in the nearest future, as a result of economic downturns or changing national priorities, those are best dealt with through an organization such as IMS. As an IMS council member I will do my best to contribute to smooth and efficient running of the Institute and its continuing service to our profession.

### Ingrid Uan Keilegom

Title: Professor of Statistics Employer: Institute of Statistics, Université catholique de Louvain, Belgium w http://www.stat.ucl.ac.be/ISpersonnel/ vankeile/vankeile.html



**Degrees:** Ph.D. in statistics, Limburgs

Universitair Centrum, Belgium, 1998; Master in biostatistics, Limburgs Universitair Centrum, Belgium, 1998; Bachelor in mathematics, Universitaire Instelling Antwerpen, Belgium, 1993

### **Research interests:**

Mathematical statistics; Non- and semiparametric regression; Semiparametric M- and Z-estimation; Survival analysis; Empirical likelihood methods

### Previous service to the profession:

Associate Editor of the Annals of Statistics (2007–), Journal of the Royal Statistical Society - Series B (2002–2006), Scandinavian Journal of Statistics (2004–), Annals of the Institute of Statistical Mathematics (2006–), Statistics and Probability Letters (2007–), International Journal of Biostatistics (2008–),

Member of the IMS Fellows Committee (2009-)

Member of the scientific programme committee of the European Meeting for Statisticians (2009)

Committee member of the 'European Regional Committee' of the Bernoulli Society (2004–2008)

Member of the Conference Committee of the 'European Regional Committee' of the Bernoulli Society (2007–2008)

### Statement:

The IMS plays a crucial international role in the development, dissemination and support of research in mathematical statistics and probability. In order to enhance this leading role and to further strengthen the position of mathematical statistics and probability in general, we must support and promote local and international conferences, continue to promote open access journal publications, stimulate initiatives to fasten and improve the quality of the refereeing process of journals, support young people entering our profession, and make sure we follow up and react appropriately in our fast changing world that is full of opportunities but also of challenges that influence our profession.

### Yazhen Wang

### Title: Professor

Employer: Department of Statistics, University of Wisconsin–Madison w http://www.stat.wisc.edu/~yzwang Degrees: Ph. D, 1992, University of California at Berkeley



### Research interests:

Financial Statistics; Nonparametric function estimation; Order restricted inference; Ultra-high dimensional inference; Wavelets

### Previous service to the profession:

IMS committee to select administrative officers, 2007–2010 Statistics program director, National Science Foundation (NSF), 2007–2009

Associate editor, *Journal of the American Statistical Association*, 2006–

Associate editor, Annals of Statistics, 2010-

Associate editor, Annals of Applied Statistics, 2010-

Associate editor, Statistica Sinica, 2001–2008

Associate editor, *Journal of the Korean Statistical Society*, 2007–2010 Associate editor, *The Econometrics Journal*, 2007–

Board of directors, International Chinese Statistical Association, 2007–2009

Nomination committee, International Chinese Statistical Association, 2009–2012

Organizer, IMS mini-conference on Statistics for Mathematical and Computational Finance, 2003

Organizing committee, Workshop on Frontiers of Statistics, 2006 Organizing committee, ICSA Applied Symposium, 2006

Program committee, International Conference on Statistics and Society, 2010

### Statement:

Digital revolution has profound impact on data collection in scientific research and knowledge discovery, and rapid technological advances make vast data resources available. It presents unprecedented opportunities but at the same time poses tremendous challenges to our discipline. The IMS plays a vital role in promoting and advancing probability and statistics to embrace the opportunities and confront the challenges. If elected to the Council I will draw on my experiences to support the IMS efforts to enhance scholarly publications, broaden international presence, facilitate interactions among statisticians of diverse backgrounds, and expand the connections between the IMS and other statistical societies.

### Wing Hung Wong

Title: Professor and Chairman Employer: Department of Statistics, Department of Health Research and Policy, Stanford University w http://www.stanford.edu/group/wonglab/ Degrees: Ph.D in Statistics, 1980, University of Wisconsin at Madison Research interests:



Bayesian nonparametrics Monte Carlo methods Computational biology

### Previous service to the profession:

AE of JASA and Annals of Statistics, IMS Council

### Statement:

In recent years Statistics has gained wide recognition and respect as the subject central to the information age. New challenges are emerging in every area—from environmental studies to social networking to regulatory science. These exciting interdisciplinary opportunities are pulling statisticians in many different directions, so much so that a large part of our current work is driven by ad hoc procedures expedient to specialized applications. IMS can and should play a role in ameliorating this trend, so that we can retain our tradition as a subject endowed with deep conceptual foundations and universally applicable methodologies. If elected, I will work with colleagues in the council to achieve this goal.



# **IMS Elections:** Amendments to Constitution and Bylaws

Part of the 2010 IMS election process is the option to vote on 14 proposed amendments to the IMS Constitution and Bylaws. When you log into the IMS Election webpage you will see the amendments listed below, and will have the option to vote for/against them individually or approve them all at once.

### **General background**

In 2009, the IMS set up an ad hoc Committee on the Handbook, chaired by Julia Norton, with Louis Chen, Sue Wilson, and Elyse Gustafson as members. The role of the Committee was to review all contents of our Handbook, including the Constitution and Bylaws to bring them up to date. These changes represent those recommendations. A full, marked-up copy of the Constitution and Bylaws can be viewed at http://imstat.org/elections/amendments.pdf

### Amendment 1:

All references to "Information Technology Secretary" will be removed from all sections of the Constitution and Bylaws.

### Amendment 2:

All references to "IMS Web Editor" will be removed from all sections of the Constitution and Bylaws.

Background for amendments 1 and 2: In 2006, the IMS membership took action to add the Information Technology Secretary position to the Executive Committee but the position was never filled. In 2009, the IMS Web Editor resigned. Over the past 10-20 years, the role of the Executive Secretary changed significantly because of greater use of computers and the internet. For over a year, the Executive Secretary has taken on the necessary parts of the IT Secretary and the Web Editor. This solution has worked successfully and the committee proposes making it permanent.

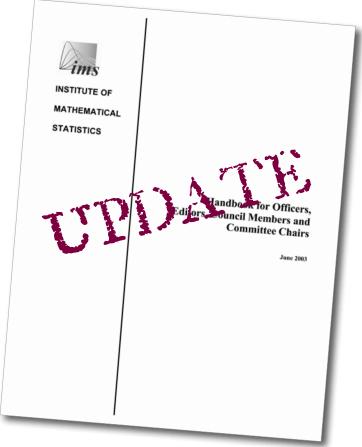
### Amendment 3:

All references to the "Editor of the IMS Lecture Notes – Monograph Series" will be removed from the Constitution and Bylaws.

### Amendment 4:

Amend the Constitution Article IV Section 3 of the Constitution to read that: "The Editorial Officers of the Institute shall be the Editors of the wholly owned scientific journals of the Institute"

Background for amendments 3 and 4: In 2009, the IMS entered into a joint arrangement with Cambridge University Press to publish a joint series. This arrangement essentially makes the



previous series obsolete.

The removal of the editor from the Constitution and Bylaws clarifies that the new editor of this joint series is not a member of IMS Council.

In addition, IMS has entered into several co-sponsorship and joint arrangements. Motion 4 clarifies that what we define as "Editorial Officers" in that they sit on our Council are only those Editors of wholly owned publications (i.e. *Annals, Statistical Science*).

### Amendment 5:

All references to "Program Secretaries" will be replaced with "Program Secretary."

### Amendment 6:

All references to "Managing Editor" will be replaced with "Managing Editor(s)."

### Amendment 7:

All references to "Officers Committee" will be removed."

# Amendments to Constitution and Bylaws continued

### Amendment 8:

*Add* "The Annals of Applied Statistics" to the Constitution and Bylaws as a Publication of the IMS.

### Amendment 9:

Remove from the role of the Managing Editor in the Bylaws the following: "He or she shall collaborate with the Treasurer in negotiating the costs of publication."

### Amendment 10:

Any reference to "Chairman" will be amended to "Chair"

### Amendment 11:

Article VI. Section 3, Dues. The second sentence of the Bylaws will be amended to read: "If the Treasurer does not receive payment of such dues within eighty (80) days from the date of such notice the Treasurer shall report those who have not paid their dues to the Council, who may suspend their membership."

### Amendment 12:

All references to "Association" shall be amended to read "Institute"

Background for amendments 5, 6, 7, 8, 9, 10, 11 and 12: These motions all reflect amendments that clarify what is currently taking place.

The IMS has always had one Program Secretary serving at a time.

IMS has at times had two Managing Editors depending on the required workload.

The Officers committee has not met separately in over 11 years. This meeting has been consolidated with the 1st Council meeting. There currently are many opportunities for officers to get their issues on the agenda and this meeting is considered outdated and unnecessary.

The *Annals of Applied Statistics* is in its fourth year. The journal is a leader in the field and this change makes the journal a permanent part of governance.

The role of negotiating costs and contracts falls to the Treasurer.

The Managing Editor has not fulfilled this role in well over 15 years.

The Committee felt the current language in the Dues section that referred to "the delinquent" was inappropriate. The message remains the same.

The change from Association to Institute merely lines up our name and the language in the Bylaws.

### Amendment 13:

Amend Section 1.3 of the Bylaws to read "This financial report shall be audited by a Certified Public Accountant and presented to the Council within nine months of the close of the fiscal year being reported upon."

Background for amendment 13: The previous Bylaws called for the audit to occur within three months of the close of the fiscal year. With the size of the IMS, its administrative structure and current reporting demands by the government. this time frame is no longer reasonable and the committee proposes to adjust it to nine months.

### Amendment 14:

To amend the Bylaws to add the following article:

"Article VII. Executive Director

The Executive Director shall carry on the work of the Society, by managing activities of the Society subject to the policies of the Council. The Executive Director will be directly supervised by the Treasurer. The Executive Director shall serve without vote as an ex officio Member of the Executive Committee (and therefore of the Council).

"The Executive Director cannot authorize spending of funds except within the approved budget and with the Treasurer's approval. Authority to spend funds outside the approved budget requires approval by the Executive Committee."

### Background for amendment 14:

Most societies better explain the role of their Executive Director in their Bylaws. The Committee recommends the addition of this

section to clarify that role.



### May • 2010

# Letter to the Editor

Piotr Fryzlewicz shares some ideas on how the editorial process might be improved

### Dear Editor,

I am writing in response to your open invitation, in the March 2010 issue of the

60

*IMS Bulletin*, to share ideas which could potentially improve (or at least change) the editorial process as we know it.

It continues to bewilder me how the domain of scientific publishing has only one-sidedly been affected by competition. Authors compete for slots in the best journals, but journals in no way compete for authors' best work. Why is it that authors are still only allowed to submit their work to one journal at a time?

I have been asking this question of colleagues, co-authors and friends from around the world, and the responses have been at best vague. The most often-repeated argument was that permitting authors to submit to, say, two journals at the same time would considerably add to the workload of (associate) editors and referees, who could well end up getting nothing in exchange for their hard work, if they accepted a paper whose authors then chose to publish it in an alternative journal.

However, why is it the case that the same argument "magically" does not apply, say, to the job market, where it is perfectly natural and acceptable to apply for an unbounded number of jobs at the same time, and let employers compete to attract the successful candidate in whatever way they please? This obviously adds to the workload of recruitment committees, but they have to live with it: if the effort they make is insufficient, the preferred candidate will choose an alternative employer. No one ever attempts to constrain this natural process by preventing candidates from applying for more than one job at a time.

The second most frequent argument was, "What if the same person is asked to referee the same paper submitted to two different journals?". But this has nothing to do with whether the paper has been submitted to them at the same time or not. I am sure I am not alone in having been asked to referee the same paper twice, at a few months' interval.

One should also bear in mind that while permitting authors to submit to, say, two journals simultaneously (with eventual publication only, obviously, in at most one) would indeed add to our workload as editors, associate editors and referees, it would make our work as authors easier. Hopefully, it would put an end to unrealistic revisions and infinitely long editorial processes, simply because of the invisible hand of competition. Editors would have to honestly ask themselves whether they would like to see the submitted piece of work published in the journal, after at most a light revision. If so, the optimal strategy would be to accept quickly, to stop the paper being published in a competing journal. Would this make us happier as researchers? Certainly. More importantly, would this accelerate the progress of science? Probably. It is certainly unlikely that it would slow it down.

For those readers who cannot agree with this, perhaps because this is not the way things have been done for decades, how about the following, thinned-down version: rather than permitting authors to submit to two journals simultaneously, permit them to submit to a second journal (without withdrawing from the first one) if they have not heard from the first one for n days after submission.

(Needless to say, the views expressed here are mine alone and in no way represent either my employer or the journals for which I serve as an AE.)

With kindest regards, *Piotr Fryzlewicz* Reader in Statistics London School of Economics, UK

Many thanks to Fritz Scholz for sending in this photo, taken in Fremont, California, near San Jose by his son-in-law. He says, "It may make

a nice prop in a class discussing stopping

> times for martingales." If you would find this useful, you can ask Fritz for the original color photo: his email address is fscholz@u. washington.edu



ISBN: 978-1-4200-7573-1, <del>\$69.95 / £44.99</del> **\$55.96 / £35.99** 

**Applied Bayesian Hierarchical Methods** 

Catalog no. C7206, May 2010, c. 604 pp. ISBN: 978-1-58488-720-1, \$89.95 / £57.99 \$71.96 / £46.39

### Introduction to

**Time Series Modelina** Catalog no. C9217, April 2010, 296 pp.

ISBN: 978-1-58488-921-2, \$79.95 / £49.99 \$63.96 / £39.99

**Design and Analysis of Experiments with SAS** Catalog no. C6060, May 2010, 596 pp. ISBN: 978-1-4200-6060-7, <del>\$99.95 / £63.99</del> **\$79.96 / £51.19** 

### **Expansions and Asymptotics** for Statistics

Catalog no. C5904, May 2010, c. 357 pp. ISBN: 978-1-58488-590-0, \$89.95 / £57.99 \$71.96 / £46.39

### **Statistical Inference** An Integrated Bayesian/Likelihood Approach

Catalog no. C3436, June 2010, c. 254 pp. ISBN: 978-1-4200-9343-8. \$89.95 / £57.99 \$71.96 / £46.39

**Bayesian Model Selection** and Statistical Modeling Catalog no. K11633, June 2010, c. 304 pp. ISBN: 978-1-4398-3614-9, \$89.95 / £63.99 \$71.96 / £51.19

Not what you're looking for? View all of our statistics resources at: WWW.Crcpress.com

Receive FREE standard shipping when you order online. SAVE 20% by using promo code 740DM when placing your order. Offer expires August 31, 2010

# Medallion Lecture preview: Laurens de Haan



Laurens de Haan was born in 1937. From 1972 until 1998 he worked at the Econometric Institute, Erasmus University Rotterdam, and since retiring he has worked at the universities of Lisbon, Rotterdam and Tilburg. He has held a part-time professorship at the University of Tilburg since 2008.

Laurens will present his IMS Medallion Lecture, *Spatial extremes and max-stable processes*, at the IMS Annual Meeting in Gothenburg, on August 12 at 9.30am (provisional time: check the program nearer the time at http://www.ims-gothenburg.com/)



### **Extreme Value Theory, Past And Present**

When I started working in extreme value theory (and in research) in 1969, some fundamental papers were available (mainly Fisher and Tippett 1928, von Mises 1936 and Gnedenko 1943) as well as a number of more or less ad hoc statistical techniques some of them described in the book by Gumbel (1958). There was not much connection between the two. It was clear at that time that first the theoretical content had to be expanded so that it could serve as a solid basis for applications. And that is what happened. In particular J.Pickands III, in two papers, opened new ways of thinking about extremes and his work led the way eventually to novel and sound statistical techniques

Next on the extreme value agenda was to provide (theoretically justified) answers to questions that come up in applications. The question I was confronted with in the 1980s was that of the Dutch sea dikes. On the basis of 100 years of observations of the water level at the coast, the 10<sup>-4</sup> upper quantile had to be estimated in order to determine the appropriate height of the dike. This extrapolation problem can be solved in a satisfactory way in the framework of extreme value theory and its generalized Pareto interpretation: estimators can be devised and an asymptotic confidence interval derived. The resulting procedure is in use in The Netherlands. The personal twist in this matter was that I live in one of the low-lying areas of the country, 2.5 meters below mean sea level.

Later the government engineers wanted to consider not only the still water level but also the wave height (among others) for the safety of the dike. Luckily by that time the probabilistic theory of multidimensional extremes had been developed (de Haan and Resnick 1977). As a matter of fact, the extreme value community is permanently struggling to develop theory ahead of time for applications that present themselves. On the basis of multivariate extreme value theory quite simple estimation procedures can be derived and implemented. They are presently in use for the assessment of the safety of dikes along the coast, the rivers and the lakes in The Netherlands.

Naturally in higher-dimensional extreme value theory

dependence plays a big role. Obviously dependence between two random variables can be much different in the tail (i.e. for large positive values) than in the central part of the distribution. This is exemplified by the normal distribution: for any correlation coefficient less than one there is independence in the tail. Tail dependence has been studied intensively. Jonathan Tawn has done much work in this area. Tools for comparing the attraction of various portfolios of investments (in the light of the risk incurred) and for assessing systemic risk in the banking system are provided by multivariate extreme value theory (cf. "*Global financial stability report*", IMF April 2009, Ch.2 p. 22).

The latest offspring of extreme value theory is the max-stable processes, that is, extremes in an infinite-dimensional setting. This will be the subject of my medallion lecture at the IMS annual meeting in Gothenburg. The title will be "Spatial extremes and max-stable processes" and I shall argue that the two are the same but viewed from different angles. I shall discuss some of the theory and talk about certain applications. The earliest papers are from 1977 (Brown and Resnick) and 1984 (de Haan) but only in the last 10 years has the field really taken off.

I want to finish this article by mentioning a recent application of extreme value theory that is perhaps not generally known.

The example is about athletics records which are extreme by nature. If the underlying distribution is in the domain of attraction of an extreme value distribution, an estimator of the tail of the distribution can be constructed and this estimator is more precise than the empirical distribution function in the extreme and intermediate range of the sample. In this way we can get an estimate of the probability that the current record will be exceeded at the next trial. By comparing the obtained estimates for different branches of sport one can attach a quality Q (which is *n* times this probability) to various branches of sport. It turns out that the 100 meter record has a high quality, and that for example the 10,000 meter record is still open for improvement (Einmahl and Magnus 2008).

# **COPSS Fisher Lecturer:** Bruce Lindsay

The Committee of Presidents of Statistical Societies (COPSS) has named Bruce Lindsay as the 2010 R.A. Fisher Lecturer. Bruce will present his lecture, *Likelihoods with Hidden Variables*, at the Joint Statistical Meetings (JSM) in Vancouver, Canada, on Wednesday August 4 at 4.00pm (program details at http://www.amstat.org/meetings/jsm/2010, where the online program is available for viewing). Hal S. Stern is Chair of the COPSS Fisher Lecture Committee. He writes:

The 2010 Council of Presidents of Statistical Societies (COPSS) has named Bruce Lindsay, Willaman Professor of Statistics at Pennsylvania State University to deliver the Fisher Lecture at the Joint Statistical Meetings in Vancouver. Bruce Lindsay is a deserving awardee; as one of his supporters wrote, "Like Fisher himself, Bruce brings keen geometric insight to bear on problems of practical relevance." He is well known for developing statistical theory that serves as a basis for sound statistical practice.

Lindsay was born in Oregon and received his bachelors degree in mathematics from the University of Oregon in 1969. Following a stint in the US Coast Guard, Bruce went on to complete his PhD in biomathematics at the University of Washington in 1978. Following a oneyear postdoctoral appointment at Imperial College in London, he accepted an appointment in the Department of Statistics at Penn State. He's been there ever since; he was named a Distinguished Professor in 1991 and was named the Willaman Professor of Statistics in 2004.

Lindsay is a Fellow of the American Statistical Association and of the Institute



of Mathematical Statistics. He was previously recognized with the COPSS Snedecor Award in 1995–96 for contributions to biometrics. He has more than 75 refereed publications in top statistics journals and has received continuous external support for his research from the National Science Foundation since 1980. He has served as the doctoral advisor for 26 PhD students, many of whom now serve as faculty members. Also, he has given distinguished lectures at numerous universities and conferences around the world.

There are numerous research contributions for which Lindsay is being recognized, almost all having to do with his body of work associated with likelihood-based inference. He has made a number of significant contributions to the study of mixture models. Mixture models are often used to represent a population as being comprised of a mixture of sub-populations. Lindsay has created a general geometric theory for the study of mixture models and a basic theory for nonparametric inference for such models. Mixture models are widely used in the social sciences and increasingly in bioinformatics and computational biology; thus there is, in the Fisher tradition, a strong link to practical problems.

Lindsay also developed key theory for addressing nuisance parameter bias, which has been used extensively in measurement error models. Measurement error models attempt to address the situation where we are unable to precisely measure a key variable, like food intake, that may be related



Bruce Lindsay at last year's JSM

to an outcome of interest, perhaps disease incidence. It is a challenging yet important problem to assess the impact of the variable while taking into account the variability associated with our measurement process.

A third significant contribution is Lindsay's development of the composite likelihood. Composite likelihoods are used in problems for which a complete joint distribution for all of the variables of interest cannot be obtained. The composite likelihood is a form of approximation and Lindsay's theory helped develop some of the properties of the approximation. This work has had a significant impact on the development of spatial models which are now prevalent in many domains of science.

Bruce Lindsay's varied contributions to statistical theory underlie important practical methods used for spatial models, measurement error models and mixture models across a wide range of scientific domains. These contributions mark Lindsay as an innovator in the Fisher style and make him a worthy choice to deliver the lecture named in Fisher's honor.

# Rick's Ramblings: March Madness

March was a month of unlikely events. The first, and saddest, was a rash of suicides on the Cornell campus. One on February 17. Then two more on March 11 and 12, and another two whose existence was confirmed in the media on March 22. From 2000–2006 there were 10 suicides on the Cornell campus. From then, until the one that occurred in the Fall 2009, there were none, except for an alumni who choose to celebrate reunion weekend by jumping off the Stewart Avenue bridge.

Suicides at Cornell are very visible because they often involve one of the gorges on either side of the campus. However, until the recent events there was no evidence that the rate here was higher than anywhere else. However with 19,000 students, I am told that the expected rate is 1.5 per year, so even if we divide that by 30 weeks for the two semesters to get a rate of ½0 per week, the probability of four suicides in a five-week period after the initial one on February 17 is, using a Poisson approximation, 0.000127.

The Cornell administration has, as it has done many times during the recent financial crisis, acted swiftly and decisively to make the situation worse. There have been many candlelight vigils, and parties for students on the Arts Quad, even though psychologists tell us that this outpouring of emotion encourages others who are contemplating the act. After the first three suicides, guards were posted on the bridges 24/7, but all this did was to drive the other two inside. Recently, chain link fences have been erected on many of the bridges. This is not only ugly, but for every parent who comes to visit Cornell with the question: "Is suicide a problem here?" they will see that the answer is YES. Fortunately, Mayor Carolyn Peterson has declared that the fences must come down June 5.

Turning to happier news, the Cornell basketball team, after losing in the first round in the NCAA tournament in 2008 and 2009, beat #5 seed Temple in the first round (as predicted by President Obama) and the #4 seed Wisconsin in the second to become the first Ivy League team to reach the sweet 16 since Penn in 1979. To put this in perspective, before this year's tournament, Cornell's all-time record against ranked teams was 3-63. However, like many Cinderella stories, things came to a crashing halt when Cornell came up against a Kentucky team with All-American freshmen DeMarcus Cousins and John Wall, both biding their time in college for a year before they can jump to the NBA.

Before the tournament, *USA Today*'s resident sports analyst Danny Sheridan listed his odds for winning the tournament: Kansas 3:1; Kentucky 4:1; Syracuse 6:1; Duke 8:1; West Virginia 10:1; Michigan State 30:1; Butler 75:1; Cornell 1 million:1; Sadness and strangeness, and perhaps a touch of madness, all feature in this month's column from Rick Durrett.



Lehigh *10 googolplex*:1. With 100 zeros in a googlolplex, those are pretty long odds for Lehigh. Similar odds were given by Sheridan to all #16 seeds, based on the statistic that in 25 years and 100 matchups #16 has never beaten #1. The first four teams in the list above were all #1 seeds, but only Duke made it to the Final Four (for the first time since 2004), where it is joined by the next 3 names on the list.

As I write this the final weekend games have yet to have been played, but many odd things have happened in the tournament. The #9 seed Northern Iowa defeated #1 seed Kansas in the second round, but according to BookOfOdds.com the odds against this are only 12.4:1. A story in *USA Today* on March 24 reported that after the first two rounds none of the 5.4 million entries in ESPN. com's bracket challenge had all of the games in the first two rounds correct. However, Alex Mermann, an autistic 17 year-old who lives outside Chicago, was a perfect 48-0. Alex who picked Purdue to win it all soon saw his streak come to an end, but BooKOfOdds.com listed the probability of his feat as 13.46 million:1.

I used data on 20 years of the NCAA tournament (on page 93 of my book *Elementary Probability for Applications*) to compute that the odds of the first two rounds going as expected has odds of 10.3 million to 1. (Here, "as expected" means #9s beating #8s, which has occurred 43/80 times.) It is not clear if this is a good assessment of the probability of Alex Mermann's feat since, again according to BookOfOdds, the observed outcome of the first two rounds had odds of 1.5 trillion to one against it.

I doubt if the calculation is feasible, but it seems to me that if you add up the probabilities of the most likely outcomes in decreasing order then you will have counted 99.99% of the mass of the distribution before you come to the outcome for this year. Thus we have statistical proof that the tournament, like the landing on the moon, never actually happened but was filmed on a soundstage in Hollywood—or perhaps done by Pixar. Of course. I am being silly. Pixar would never have the patience to draw all the tattoos on the players.

# Terence's Stuff: And ANOVA thing

What is the point of analysis of variance? Is it, in fact, good for nothing? Terry admits it can be a problem for statisticians, but ANOVA has its uses.



ext time I'd like you to trash: ANOVA. So wrote one of my readers, apparently miffed at my discussion of moments. Echoing a Vietnam era anti-war song, he went on: What is it good for? Absolutely nothing. Strong stuff, but perhaps he is right.

What is generally understood by the term ANOVA? Let me start with R.A. Fisher; after all, he invented it. He first used the term variance in his famous 1918 paper on the correlation between relatives, while the first ANOVA table appeared in his 1923 paper with W.A. Mackenzie on the effect of fertilizers on potato yields. In the 1918 paper, there really was a variance being analysed: the variance of a quantitative trait such as height across a human population. But the nature of the analysis-using correlations between relatives-would not be recognised by most users of ANOVA today. By contrast, the 1923 table displayed decompositions of sums of squares and degrees of freedom, and mean squares, following the fitting of a model, comforting things with which we are all familiar; one variance, not being analysed. However, below the surface there was more to be said. The experiment was in fact of the split-plot type, and so we might want to separate main plot from sub-plot errors. Fisher didn't, at least not in 1923, but in chapter VII of SMRW (1925) he re-visited (half of) the 1923 analysis, this time doing it almost as we would today.

In my opinion, the best way to learn what Fisher meant by the analysis of variance is to read two items. The first is a 23-page booklet (*TC 10*) published in 1930 jointly with J. Wishart. This covered randomized blocks and Latin squares, and ends with a thorough discussion of the analysis of a factorial design involving balanced partial confounding. I can imagine an appropriately-trained person of that era reading this booklet, and "getting it", at least most of it: seeing that ANOVA was good for something, and understanding how it was carried out.

The other thing to read is Fisher's contribution to the 1935 RSS Discussion paper by F. Yates on complex (= factorial) experiments. There were, he said, two aspects of an experiment: one was the topographical structure of the experiment, as it existed in the field, consisting of plots within blocks, or sub-plots within plots. The second, he explained, concerned what came to be called the treatment structure, such as a replicated 5×2 factorial experiment. Each aspect gave rise to its own ANOVA decomposition, and the choice of experimental design might be regarded as the choice of which items in the first analysis were to correspond to any chosen items in the second.

This was the Rothamsted view of ANOVA in 1935. No models were presented and no assumptions were stated, but people learned to make estimates, form the ANOVA table, and carry out tests, and they found it useful. This state of affairs was not to last. Well before the time my reader came on the scene, ANOVA had become (and remains) a problem area for statisticians. Papers explaining ANOVA models have been appearing regularly now for over 60 years. There have always been plenty who get it, but many don't, and the correct analysis of a design when plots are split remains a litmus test. How, why, when and where did ANOVA go off the rails? Yates thought it was models, and perhaps he was right.

A clear formulation of the fundamental 'between and within' case emerged early in

the 1930s, divorced from the agricultural context. Assumptions and some mathematical theory were provided (though Fisher publicly disavowed this), and variance components were defined and studied. This was all good. On the other hand, in a controversial 1935 RSS Discussion paper on agricultural experimentation, Neyman and colleagues introduced linear models for the analysis of randomized blocks and Latin squares. They used multiply-indexed unobservable quantities, randomization and random sampling. This paper was heavy going for the reader, and, as well as being enraged, Fisher was confused.

The 1935 Rothamsted view of ANOVA can be given an underlying model, and have its assumptions stated: that was done definitively by J.A. Nelder in 1965. Connecting it with Neyman's approach remains a difficult task: Kempthorne and his students tried hard in the 50s and 60s. There are other approaches, including one due to Cornfield and Tukey in the mid-1950s, based on random sampling, which sit uncomfortably between Rothamsted and Neyman. But in these model-based assumption-conscious days, we now have to deal sensibly with fixed and random effects, constraints, marginality... plus the question "What is the question?" To a novice, ANOVA looks like a minefield, and it is. The battle has been going on for 75 years, and there is no end in sight.

Manurial. Not a word you hear much these days. Fisher & Mackenzie's 1923 paper that introduced the ANOVA table contained it, though.

the anova tuble contained it, thoug					
AJAX :	K 0F	NITHSOALE	GREAT SCOTT		8 C B
SC OTT	DUKE OF YORK	ARRAN	I RON DUKE		s C B
DUKE	EPIÇURE	y j vx	K OF K	NITHSDALE	5 C 8
K OF	NITHSDALE	GREAT SCOTT	DUKE OF YORK	ARRAN	S C B
	UP TO DATE	KERR'S PINK	UP ΤΟ ΦΑΤΕ	BRITISH QUEEN	5 C 6
	BRITISH	TINWALD	EPICURE	KERR'S PINK	s c B
	PINK	UP TO DATE	I RON DUKE	AUAX I	5 C 8
т. Т.	TINWALD	AR RAN COMRADE	BRITISH QUEEN		5 C B
S=SULPHATE ROW C= CHLORIDE ROW B = BASAL ROW					

# IMS meetings around the world

### IMS-sponsored meeting

2010 WNAR/IMS Meeting June 20–23, 2010 Seattle, Washington w www.wnar.org/ IMS Program Chair: Brenda Kurland; WNAR Program Chair: Carolyn Rutter

### Call for Contributed Papers

The Western North American Region of the International **Biometrics Society** will hold its IMSsponsored annual meeting June 20–23 in Seattle, Washington. Invited presentations focus on current statistical challenges including issues related to: vaccine research including dynamic modeling, analysis of forestry and spatially-correlated ecological data, comparative effectiveness research,



June 20–23, 2010 | Seattle, Washington University of Washington Department of Biostatistics

Fred Hutchinson Cancer Research Center Biostatistics & Biomathematics Program

Forests. Mountains. Water. Art. Science. Seattle.

Explore the world-class city of Seattle while attending this year's WNAR meeting, hosted by the University of Washington and Fred Hutchinson Cancer Research Center. With its unique combination of culture and nature, Seattle has something to offer everyone. | For travel information, visit <a href="http://www.visitseattle.org">http://www.visitseattle.org</a>.

### Selected Attractions

- Rent a canoe or rowboat at the UW Waterfront Activities Center <u>http://depts.washington.edu/ima/IMA\_wac.php</u> or sip margaritas at the adjacent Agua Verde Paddle Club and Cafe <u>http://www.aguaverde.com/</u>
- Enjoy a Seattle Sounders FC match at Qwest Field
   <u>http://www.soundersfc.com/</u>
- Visit the Seattle Art Museum or the Olympic Sculpture Park
   <u>http://seattleartmuseum.org/</u>
- Shop at the world-famous Pike Place Farmer's Market
   <a href="http://www.pikeplacemarket.org">http://www.pikeplacemarket.org</a>
- Rock and Geek out in the same building at the Experience Music Project and Science Fiction Museum <u>http://www.empsfm.org</u>
- Catch a Rat City Rollergirls bout <a href="http://www.ratcityrollergirls.com/">http://www.ratcityrollergirls.com/</a>
- Ride a ferry to the beautiful San Juan Islands
   <u>http://www.visitsanjuans.com</u>

Photo credit: Scott Beale / Laughing Sc

Local Organizers: Ying Qing Chen, email: <u>yqchen@scharp.org</u> Gary Chan, email: <u>kcgchan@u.washington.edu</u>

### For more meeting information visit <u>http://www.wnar.org/</u>

FRED HUTCHINSON CANCER RESEARCH CENTER



and analysis of high-throughput sequencing. Invited sessions will also present new developments in the areas of measurement error, missing data, survival analysis, smoothing splines, methods for estimating the accuracy of biomarkers, and methods for early phase clinical trials.

Please consider submitting a contributed presentation. Abstracts will be submitted online at the meeting website: www.biostat.washington.edu/wnar2010 with an anticipated close date of April 30.

You may also be interested in the **student paper competition**. Details are at: http://www.wnar.org/ Students/2010/2010%20WNAR%20SPC.pdf

Check the conference website for more details, including additional information about registration, the invited program (including a short course on June 20), and lodging.

## At a glance:

forthcoming IMS Annual Meeting and JSM dates

### 2010

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

### IMS Annual Meeting:

Gothenburg, Sweden, August 9–13, 2010

### **2011**

### IMS Annual Meeting @

JSM: Miami Beach, FL, July 30– August 4, 2011

### 2012

### IMS Annual Meeting @ World Congress: İstanbul, Turkey, July 9–14, 2012

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

### 2013

### IMS Annual Meeting

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

### 2014

### **IMS Annual Meeting:**

Sydney, Australia, July 7–11, 2014

JSM: Boston, MA, August 2–7, 2014





# IMS 2010 Gothenburg Institute of Mathematical Statistics

73<sup>rd</sup> Annual Meeting, Aug 9-13, 2010, Gothenburg, Sweden Venue: Chalmers University of Technology

### **Probability and Statistics Sessions**

- Statistical theory and methods
- Stochastic processes and analysis
- Computer modelling and computing
- Genetics , health and epidemiology
- Molecular biology and genomics
- Statistical physics and disordered systems
- Statistics, physics and the environment
- Probability, economics and social science
- Combinatorics and graph theory
- Probability in biology
- Neuroscience and imaging
- Risk and extreme values

Registration online on conference website: www.ims-gothenburg.com

CHALMERS

(E) UNIVERSITY OF GOTHENBURG

# Abstract subort www.ims-gothenburg.com



# More IMS meetings around the world

IMS sponsored meeting

### JSM2010 July 31 – August 5, 2010 Vancouver, British Columbia, Canada

**w** www.amstat.org/meetings/jsm/2010/ The 2010 Joint Statistical Meetings will be held at the Vancouver Convention Center. Registration and hotel reservations open on

April 29, 2010 at the website. Abstract submission is now closed.



The IMS program chairs are Regina Liu, Rutgers (rliu@stat.rutgers.edu), for invited sessions, and Mu Zhu, University of Waterloo, Canada (mzhu@post.harvard.edu), for contributed sessions. If you have any questions about the JSM 2010 program, please contact them.

### IMS sponsored meeting

Thirteenth Meeting of New Researchers in Statistics and Probability July 27–30, 2010

### University of British Columbia, BC, Canada

**w** http://www.stat.tamu.edu/~sinha/nrc2010ims.html

### 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. All participants are expected to give a short, expository talk or contribute a poster on their research. The meeting is to be held prior to the 2010 Joint Statistical Meetings in Vancouver, BC, Canada (see above).

Contact Samiran Sinha, Texas A&M University, **e** sinha@stat.tamu.edu

### IMS co-sponsored meeting

International Chinese Statistical Association 2010 Conference: Frontiers of Interdisciplinary and Methodological Statistical Research December 19–22, 2010 Guangzhou University, Guangzhou, China w http://www.icsa2.org/Intl\_2010/ Program co-chairs: Bin Yu and Zhi-Ming Ma. Contributed paper deadline: September 1, 2010

### IMS co-sponsored meeting

### Statistical Science—Making a Difference June 3–4, 2010 University of Wisconsin, Madison

- w http://www.stat.wisc.edu/Department/50th\_Anniversary/50th.html
- e 50th@stat.wisc.edu



IMS Representatives on Program Committees: Rich Johnson, Kjell Doksum, Grace Wahba

This conference celebrates the 50th anniversary of the Department of Statistics, University of Wisconsin. It is co-sponsored by the American Statistical Association and the Institute of Mathematical Statistics.

The distinguished speakers will include: Alan Agresti, Mike Akritas, George Box, Ron Brookmeyer, Michael Kosorok, Dennis Lin, Dan Meyer, Finbarr O'Sullivan, George Roussas, Don Rubin, Steve Stigler, Butch Tsiatis, Hanseng Wang, L. J. Wei, Wing Wong, Jeff Wu, Bin Yu.

There will be poster sessions for contributed papers. The deadline for submission is May 7, 2010. Email your title and abstract to 50th@stat.wisc.edu.

Continue to check for further updates and information about the conference at the website above.

### IMS co-sponsored meeting

International Conference on Robust Statistics 2010 June 28 – July 2, 2010 Prague, Czech Republic

IMS Representative(s) on Program Committees: Xuming He w http://icors2010.karlin.mff.cuni.cz/index.html

# More IMS meetings around the world

### IMS sponsored meeting

### 2012 World Congress/IMS Annual Meeting July 9–14, 2012. Istanbul, Turkey

### w http://home.ku.edu.tr/~worldcong2012/

The eighth World Congress in Probability and Statistics will be organized by Koç University in Istanbul from July 9 to 14, 2012. This event is the 8th World Congress of the Bernoulli Society jointly organized with the 2012 Annual Meeting of the Institute of Mathematical Statistics. Scheduled every four years, this meeting is a major worldwide event in mathematical statistics, probability, stochastic processes and their applications. It features the latest scientific developments in these fields.

The program will cover a wide range of topics in mathematical statistics and probability, presenting recent developments and the state of the art in a variety of modern research topics and in applications, and featuring several special plenary lectures presented by leading specialists. In addition, there will be invited sessions highlighting topics of current research interests as well as a large number of contributed talks and posters.

The venue of the meeting is Koç University located in Istanbul, which is a vibrant, multi-cultural and cosmopolitan city bridging Europe and Asia. Istanbul has a unique cultural conglomeration of east and west, offering many cultural and touristic attractions, such as Hagia Sophia, Sultanahmet, Topkapı Palace and Maiden's Tower. On behalf of the Scientific Program and Local Organizing Committees, we invite you to join us in Istanbul for this exciting scientific event.

### IMS sponsored meeting

### 2014 IMS Annual Meeting July 7–11, 2014 Sydney, Australia w TBC

The location for the 2014 IMS Annual Meeting has been selected as Sydney, Australia. Details will follow, but you can mark your calendars now!

Sydney Opera House, one of the world's iconic buildings



IMS co-sponsored meeting

### Modeling High Frequency Data in Finance II June 24–27, 2010

### Stevens Institute of Technology, Hoboken, NJ, USA

IMS Representative(s) on Program Committees: Ionut Florescu, Frederi Viens

w http://kolmogorov.math.stevens.edu/conference2010/ This is a joint conference (Stevens Institute of Technology, University of Texas at El Paso and Purdue University) in high frequency data modeling.

The purpose of this conference is to improve the models used to analyze high-frequency financial data. Tools available from a variety of areas such as statistics, stochastic processes, statistical mechanics, clustering, and systems will be exposed. Academics, industry professionals, and government regulators will meet:

- to collaborate, with the goal of advancing the quality of research currently under development in the field,
- to exchange information about practical applications of data modeling to algorithmic trading and high frequency trading,

• to open doors for future collaboration and networking Details on the website above.

### IMS co-sponsored meeting

### Sixth Cornell Probability Summer School July 19–30, 2010 Cornell University, Ithaca, NY

**w** http://www.math.cornell.edu/~durrett/CPSS2010/index.html The scientific program is organized by Laurent Saloff-Coste. The theme is heat kernels.

The main speakers, who will give six lectures each, are Martin Barlow, Bruce Driver, and Alexander Grigoryan. Two lecture series will be given by Sasha Bendikov, Z.Q. Chen, Masha Gordina, and Takashi Kumagai.

### IMS co-sponsored meeting

# Seventh Cornell Probability Summer School July 11–22, 2011

### Cornell University, Ithaca, NY

The school will be concerned with probability problems that arise from statistical physics.

The main speakers are Marek Biskup, Geoffrey Grimmett, and Greg Lawler.

### IMS co-sponsored meeting (NSF-CBMS) **Bayesian Nonparametric Statistical Methods:**

**Theory and Applications** August 16-20, 2010 Santa Cruz, CA, USA

w www.ams.ucsc.edu/CBMS-NPBayes Main lecturer: Peter Müller (MD Anderson Cancer Center). In addition to the ten lectures delivered by Dr. Muller, four invited speakers will deliver complementary two-hour lectures: Michael Jordan (UC Berkeley), Peter Hoff (University of Washington), Wesley Johnson (UC Irvine) and Tim Hanson (University of Minnesota). Local organizers are Abel Rodriguez and Athanasios Kottas.

### IMS co-sponsored meeting (NSF-CBMS)

**Recent Advances in the Numerical Approximation of Stochastic Partial Differential Equations** August 9-13, 2010 Chicago, IL, USA w http://math.iit.edu/~spde2010/index.html

### IMS co-sponsored meeting

International Workshop on Emerging Issues and Challenges to Statistics December 17-18, 2010 Xiamen University, Fujian, P.R. China IMS Representative(s) on Program Committees: Jiayang Sun w http://www.southalabama.edu/iweics/ Important Dates:

May 15, 2010: early registration starts.

August 15, 2010: deadline for contributed paper abstract submission

September 1, 2010: deadline for early registration.

### IMS co-sponsored meeting

35th Conference on Stochastic Processes and their Applications June 19-25, 2011 Oaxaca, Mexico **w** TBC

### IMS co-sponsored meeting

2011 ENAR/IMS Spring Meetings March 20–23, 2011 Hyatt Regency Miami, Florida, USA w http://www.enar.org/meetings.cfm IMS co-sponsored meeting 2012 ENAR/IMS Spring Meetings April 1–4, 2012 Hyatt Regency Washington on Capitol Hill Washington DC, USA w http://www.enar.org/meetings.cfm

### IMS co-sponsored meeting

International Conference on Statistics and Society July 10-12, 2010 Renmin University of China, Beijing, China

w http://stat.yale.edu/Conferences/ICSS2010/index.html

IMS Rep: Harrison Zhou

We are pleased to announce the international conference on Statistics and Society at Renmin University of China in Beijing, China, in conjunction with biannual meeting series International Forum on Statistics from Renmin University of China and Frontiers of Statistics from Chinese Academy of Science.

Plenary speakers: Peter J. Bickel, Lawrence D. Brown, Stephen E. Fienberg, Peter G. Hall, Iain Johnstone (TBA), Zhiming Ma, Lawrence Shepp, David O. Siegmund, Bernard Silverman, Michael S. Waterman, Wing Hung Wong.

Scientific Committee co-chairs: Lawrence Brown, Jianqing Fan, Zhiming Ma, Wei Yuan.

All information, registration forms, accommodations, etc. is available online at the meeting website above. Online Registration Period: March 1, 2010 - April 30, 2010

If you live in China, contact Professor Wei Yuan (wyuan@ruc.edu.cn) for more information. If you live in other countries, send your enquiries in English to Professor Harrison Zhou (huibin.zhou@yale.edu).

### IMS co-sponsored meeting

### 34th Conference on Stochastic Processes and their Applications September 6–10, 2010 Osaka, Japan

w http://stokhos.shinshu-u.ac.jp/SPA2010/

To be held in Osaka, Senri life center, from 6–10 September, 2010. The conference is organized under the auspices of the Bernoulli Society for Mathematical Statistics and

Probability and co-sponsored by the Institute of Mathematical Statistics. It is the major annual meeting for researchers working in the field of Stochastic Processes.

The conference covers a wide range of active research areas, in particular featuring 20 invited plenary lectures presented by leading specialists. In addition, there will be a large variety of special sessions, consisting of three talks each, and contributed sessions.



# More IMS meetings around the world

### IMS co-sponsored meeting

### Stochastic Methods in Game Theory September 8–16, 2010 Erice, Sicily, Italy

w http://space.luiss.it/stochastic-workshop/ IMS Representative on Program Committees: Marco Scarsini Many decision problems involve elements of uncertainty and of strategy. Most often the two elements cannot be easily disentangled. The aim of this workshop is to examine several aspects of the interaction between strategy and stochastics. Various game theoretic models will be presented, where stochastic elements are particularly relevant either in the formulation of the model itself or in the computation of its solutions.

For more information please send an email to erice2010@luiss.it

### IMS co-sponsored meeting

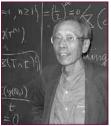
From Markov Processes to Brownian Motion and Beyond— International Conference In Memory of Kai Lai Chung June 13–16, 2010 Peking University, Beijing, China

**w** http://www.math.northwestern.edu/chung2010/ IMS Reps on Program Committees: Louis Chen, Zhen-Qing Chen, Jim Dai, Zhi-Ming Ma and Ruth Williams.

This conference is sponsored and supported financially by Peking University, Nankai University Institute for Mathematical Sciences, National University of Singapore, and Institute of Advanced Studies, Nanyang Technological University. It is also co-sponsored by the Institute of Mathematical Statistics and IMS-China.

Please contact Professor Dayue Chen (dayue@pku.edu.cn) if you plan to attend the conference. In addition to 25 invited talks, the conference will have a contributed poster session. If you would like to contribute to the poster session, please contact Professor Zhen-Qing Chen (zchen@math.northwestern.edu).

For more information about the conference, please visit the conference website, http://www.math.northwestern.edu/chung2010.



Kai Lai Chung

Please send your meeting announcement to **erg@imstat.org** 

### IMS co-sponsored meeting

### CRiSM Workshop on Model Uncertainty May 30 – June 1, 2010 University of Warwick, UK

IMS Representative on Program Committees: Dario Spanò w http://www2.warwick.ac.uk/fac/sci/statistics/crism/workshops/ model-uncertainty/

Registration is now open for the CRiSM workshop on Model Uncertainty at the University of Warwick. The purpose of the meeting is to discuss recent developments and research on topics related to model uncertainty and model choice. The workshop largely follows the format of the 2006 CRiSM workshop on Bayesian Inference for Stochastic Systems. As in 2006, the timing of the conference has been chosen to ease the transition, for all interested participants, to the Valencia meeting on Bayesian Statistics, starting on June 3.

Invited speakers who have already accepted our invitation include Jim Berger (Duke), Carlos Carvalho (Chicago), David Dunson (Duke), Jon Forster (Southampton), Arnoldo Frigessi (Oslo), Alan Gelfand (Duke), Ed George (Pennsylvania), Chris Holmes (Oxford), Michael Jordan (Berkeley), Robert Kohn (New York), Athanasios Kottas (California), Antonio Lijoi (Pavia), David Madigan (Columbia), Peter Müller (Texas), Christian Robert (Paris), David Spiegelhalter (Cambridge), Yee Whye Teh (UCL), Nanny Wermuth (Gothenburg), Henry Wynn (LSE).

To participate, please complete the application form which can be found at the meeting website, where you can also submit a title and an abstract for a contributed talk/poster.

Financial support is available to encourage the participation of interested young academics, PhD students and Postdoctoral Fellows. See the website for instructions on how to apply.

The organisers of the workshop are: Jim Griffin (J.E.Griffin-28@ kent.ac.uk); Mark Steel (m.f.steel@stats.warwick.ac.uk); Gareth Roberts (Gareth.O.Roberts@warwick.ac.uk); and Dario Spanò (d.spano@warwick.ac.uk).

We hope this will get us all in the right mood for Valencia 2010.

Wikipedia says: Warwick Castle is a medieval castle in Warwick, the county town of Warwickshire, England. It sits on a bend on the River Avon. The castle was built by William the Conqueror in 1068 within or adjacent to the Anglo-Saxon burh of Warwick. It was used as a fortification until the early 17th century, when Sir Fulke Greville converted it to a country house. It was owned by the Greville family, who became earls of Warwick in 1759, until 1978. In the 17th century the grounds were turned into a garden. It is now run by Tussauds as a tourist attraction.

### IMS co-sponsored meeting

CRiSM–P@W Workshop: Orthogonal Polynomials, Applications in Statistics and Stochastic Processes July 12–15, 2010 University of Warwick, UK

w http://www2.warwick.ac.uk/fac/sci/statistics/crism/workshops/ orthogonal-polynomials

The workshop aims to bring together a wide variety of scientists who have made important contributions to the theory and applications of Orthogonal Polynomials, with the purpose of investigating the frontiers of the theory and the possibilities of its extension and further applicability in Statistics and Probability.

Topics that are aimed to be covered include: Canonical correlation analysis for copulae, Spectral analysis of discrete and continuous Stochastic Processes and Hypergroups, Random Matrices and Random Covariance Functions.

Invited speakers who have already accepted our invitation include: Igor Borisov (Sobolev Inst.), Stephen Evans (Berkeley), Patrik Ferrari (Bonn), Mourad Ismail (UCF), Kshitij Khare (USF), Angelo Koudou (Nancy), Arno Kujilaars (Leuven), Rupert Lasser (Munchen), Gerard Letac (Toulouse), Neil O'Connell (Warwick), Eric Rains (CalTech), Evgeny Strahov (Jerusalem), Pierre Van Moerbecke (Louvain), Michael Voit (Dortmund) Jacek Wesolowski (Warsaw), Ryszard Zswarc (Wroclaw).

To participate, please complete the application form which can be found at the meeting website, where you can also submit a title and an abstract for a contributed talk/poster.

CRiSM aims to provide financial support to encourage the participation of interested career-young academics, PhD students and Postdoctoral Fellows. See the website for more information.

Organisers of the workshop are: Persi Diaconis diaconis@math.stanford.edu Bob Griffiths griff@stats.ox.ac.uk Dario Spanò d.spano@warwick.ac.uk Jon Warren j.warren@warwick.ac.uk Nykos Zygouras n.zygouras@warwick.ac.uk



### IMS co-sponsored meeting

### First Announcement: Fourth International IMS/ISBA Joint Meeting "MCMSki III": Markov Chain Monte Carlo in Statistical Science January 5–7, 2011

### The Canyons Resort, Park City, Utah, USA

### w http://madison.byu.edu/mcmski/index.html

Following the success of the first three joint international meetings of IMS and ISBA (the International Society for Bayesian Analysis) held in Isla Verde, Puerto Rico, and Bormio, Italy, the fourth such joint meeting will be held at The Canyons in Park City, Utah, USA on January 5–7, 2011. The unifying theme of the conference will be MCMC and its impact on the practice of statistical science in diverse areas, such as genetics, genomics, environmental health, epidemiology, and so on. However, since this is a joint meeting of two diverse organizations, talks on a wide variety of topics (both Bayesian and non-Bayesian) will be presented.

Each day will begin with a 50-minute talk by a plenary speaker, immediately followed by an invited session, then lunch, and then an afternoon break (where skiing/snowboarding will be among the options). Following the break will be another invited session, then dinner and posters; in short, "Valencia style" with ski/spa time replacing the usual beach time. There will also be a pre-conference "satellite" meeting on adaptive and other advanced MCMC methods on January 3–4, with Prof. Christian Robert again serving as lead organizer (see below).

We are very fortunate to have the following three outstanding plenary speakers: Nicky Best, Imperial College London and St. Mary's Hospital; Michael Newton, University of Wisconsin; and Jeffrey Rosenthal, University of Toronto. In addition, the members of the program committee (see below) have assembled an invited program that is as attractive as the conference venue, with sessions on: *Modeling Dependence for High-Throughput Data; Advances in MCMC for Genomics; Bayesian versus Frequentist Approaches in Observational Studies; Environmental Health Statistics;* and *MCMC for Computationally-Intensive Inverse Problems.* 

The meeting will take place at the conference center at The Canyons resort, located approximately 40 minutes from Salt Lake City airport and readily accessible by public transport. The airport is a hub for Delta Airlines.

We anticipate obtaining grant support from various federal sources to help subsidize the cost of attending MCMSki III for young investigators (persons within 5 years of receiving PhD) presenting talks or posters at the meeting. In addition, ISBA has committed support for young researchers, with preference to senior/ advanced students active in research, and preferentially to students from economically disadvantaged countries. Further details, including registration fees, hotel accommodation, and social events, are available from the official conference website. Conference registration will be available soon.

All papers presented at the conference (either invited or contributed) will be eligible for publication in the official journal of ISBA, *Bayesian Analysis*, following a refereeing process; see http://ba.stat.cmu.edu for details.

### Program Committee:

*Conference co-chairs:* Brad Carlin, University of Minnesota, and Antonietta Mira, University of Insubria

Local Arrangements Chair: Shane Reese, Brigham Young University Other members: Clelia DiSerio, Montserrat Fuentes, Sander

Greenland, David Higdon, Peter Müller, Giovanni Parmigiani

### IMS co-sponsored meeting

### AdapSki III, the satellite meeting to MCMSki III January 3–4, 2011 The Canyons, Park City, Utah, USA

w http://www.maths.bris.ac.uk/~maxca/adapskIII/

IMS Reps: Christophe Andrieu, Christian Robert This workshop is intended to provide an updated snapshot of the methodological and theoretical advances in Monte Carlo methods with an amphasis on edentius Monte Carlo methods in the broad

with an emphasis on adaptive Monte Carlo methods in the broad sense (adaptive MCMC, adaptive population Monte Carlo, and various breeds of adaptive importance sampling amongst others), that is, algorithms that attempt to automatically optimize their performance to a given task. The workshop will consist of 4 halfday sessions on 3rd and 4th January and one or two poster sessions and will be held at The Canyons. There will be breaks on both afternoons in order to allow both informal discussions and relaxation (skiing!). There will be one or two informal poster sessions. If you would like to present a poster, please submit a short abstract to Christian Robert **e** xian@ceremade.dauphine.fr or Christophe Andrieu **e** c.andrieu@bris.ac.uk. Please note that registration to the workshop is mandatory if you are planning to present a poster.



### IMS co-sponsored meeting

### Joint Research Conference on Statistics in Quality, Industry, and Technology May 25–27, 2010

### National Institute of Standards and Technology (NIST), Gaithersburg, MD

### w http://www.jrc2010.org

The 27th Quality and Productivity Research Conference and the 17th Spring Research Conference on Statistics in Industry and Technology will be held jointly at the National Institute of Standards and Technology in Gaithersburg, Maryland (just outside Washington DC) from May 25-27, 2010.

The program for the conference will be posted through the conference website, where information on how to apply for student scholarships is also posted. The invited component of conference program is almost complete, with plenary speakers and invited sessions on a number of topics ranging from traditional areas in design of experiments, SPC, reliability, to newer topics in environmental research and forensic sciences. The conference will honor **Vijay Nair** (Michigan) for his contributions to industrial statistics and his leadership role in promoting applied statistics. Other invited speakers will include Steve Fienberg (Carnegie Mellon), Diane Lambert (Google), Brad Jones (SAS), Adrian Raftery (Washington), Haipeng Shen (North Carolina). You are invited to contribute papers for presentation at the conference. Please submit title, authors, and a short abstract to jrc2010cp@nist.gov for consideration. The deadline for abstract submission is March 15, 2010. If you have further questions, please contact Will Guthrie (will.guthrie@nist.gov, **t** 301 975 2854).

### IMS co-sponsored meeting IMS Asia Pacific Rim Meetings July 3–6, 2011 Tokyo, Japan w TBC

The second IMS Asia Pacific Rim Meetings will take place in OMIYA Sonic City conference hall (http://www.sonic-city.or.jp/ modules/english/), Tokyo, Japan during the period Sunday July 3 to Wednesday July 6, 2011. This meeting series provides an excellent forum for scientific communications and collaborations for researchers in Asia and the Pacific Rim. It also promotes communication and collaboration 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, you may contact the program chairs: Byeong U. Park (bupark@stats.snu.ac.kr) and Runze Li (rli@ stat.psu.edu). The website of this conference is under construction.

### IMS co-sponsored meeting

### International Workshop in Applied Probability 2010 July 5–8, 2010 Universidad Carlos III de Madrid, Colmenarejo Campus, Spain

### w http://www.fundacion.uc3m.es/IWAP2010/Index.html

The aim of this workshop is to bring together and to foster exchanges among scientists working in the applications of probability to any field. Participants are going to be encouraged to submit their contributions to the journal *Methodology and Computing in Applied Probability*, published by Springer. We are planning to publish a book of abstracts of presented articles at the workshop.

The plenary speakers include Paul Embrechts (ETH Zurich), Ricardo Fraiman (Universidad de San Andrés & Universidad de la República), Montse Fuentes (North Carolina State University), Robin Pemantle (University of Pennsylvania), Víctor de la Peña (Columbia University), Michael Steele (University of Pennsylvania) and Mihail Zervos (London School of Economics). The Scientific Program Committee includes leading scientists in diverse areas of research in probability from all over the world, that will ensure a strong and a broad program and participation from scientists from all over the world. Workshop chairs are committed to encourage the participation of young scientists, women and minorities at IWAP and have made progress to achieve this goal.

This workshop will be built on the success of the IWAP 2002 that took place at the University of Simon Bolivar, Caracas, Venezuela, on January 14-17, 2002; IWAP 2004 that was held at the University of Piraeus, Greece on March 22-25, 2004; IWAP 2006 that was held at the University of Connecticut, Storrs, USA; and IWAP 2008 that was held at Université Technologie de Compiègne, France on July 8-11, 2008. IWAP 2008 attracted about 320 researchers form all over the world. IWAP 2002, 2004, 2006 and 2008 were co-sponsored by the Bernoulli Society, the Institute of Mathematical Statistics and Taylor and Francis Group. Universidad Carlos III de Madrid, Colmenarejo Campus, Spain, has a strong group of researchers with expertise in probability and its applications. It has fine facilities to hold the workshop and to house its participants. The local organizing committee includes faculty members of Universidad Carlos III de Madrid.



### Are you organising a meeting? You want people to know about it, so tell us, and we'll tell everyone else. Here's how:

Meetings announcements should be sent to Elyse Gustafson, IMS Executive Director (email erg@imstat.org), who will then submit them to the *IMS Bulletin*, e-Bulletin and IMS web site. There is no charge for this service.

Announcements for non-IMS sponsored meetings may be included in an IMS e-bulletin (monthly email to members) upon request. Announcements are updated on the web site daily, and will be included in the next available printed *IMS Bulletin* (see our deadlines inside the back cover).

### **Announce Early**

As soon as the meeting name, dates, location, and web page are set for the meeting, submit this information. We will place it immediately into the web and *Bulletin* calendars. This will help people put it on their radar screen. The sooner, the better for this: we can place this information months to years in advance.

### **Print Advertisements**

IMS publishes meeting advertisements as a service to its members and the statistical community. All advertisements are subject to editorial approval and may be edited.

Advertisements should be limited to 200 words (about <sup>1</sup>/<sub>3</sub> page in the *Bulletin*). Meetings that are not IMS sponsored/co-sponsored are limited to one advertisement, though the meeting will remain in the *Bulletin*'s Calendar until it happens. IMS sponsored and co-sponsored meetings are not limited in the number of advertisements: these can (and should) be re-written as new information becomes available, to keep them fresh.

Advertisements should be submitted at least 6–9 months prior to the meeting, if possible. Special consideration should be given to deadlines when placing advertisements. You want to ensure people have a chance to see the ad in time to make your deadlines. Mail dates for the Bulletin can be found inside the back cover. (Bear in mind that surface mail to some parts of the world can take a couple of months).

Advertisements should include:

- · Meeting name, dates and location, and web address
- Important deadlines (abstract submission, registration)
- · Titles of plenary sessions and speakers
- Other items to entice attendees
- If you have a suitable print quality image of the location, you can include this. It must be at least 300dpi (so not just taken from a website), and can be tiff, jpeg, etc.

Overall the goal of the ad is grab readers' attention; they then should be directed to the web site to get more information and register. Advertisements need not include general items that can be found on the web site, i.e. registration forms, local information, abstracts.

### May • 2010

# Other meetings around the world

V-International Workshop on Spatio-Temporal Modelling (METMAV) June 30 – July 2, 2010 Santiago de Compostela, Spain

w http://eio.usc.es/pub/metma/

Satellite meeting to **TIES** (see below). The Department of Statistics and Operations Research of the University of Santiago de Compostela will host the V International Workshop on Spatio-Temporal Modelling (METMAV). The purpose of this workshop is to promote the development and application of spatiotemporal statistical methods in different fields related to Environmental Sciences.

### TIES 2010: 21st Annual Conference of The International Environmetrics Society June 20–25, 2010 Margarita Island, Venezuela

w http://www.cesma.usb.ve/ties2010/ default\_10.html

Theme: Sustaining our environment under changing conditions: quantitative methodological challenges

The conference technical topics include:

- Air quality monitoring and assessment
- Indicators of environmental change
- Environmental data quality assessments
- Monitoring and modeling of environmental systems
- Environmental sustainability assessments
- Environmental standards
- Environmental vulnerability and risk
   assessments
- Space-time modeling of environmental data
- Spatio-temporal analysis of human health
- Spatio-Temporal modeling of extremes
- Statistics in Paleoclimate
- Outreach of environmental statistics
- Valuation of ecosystem services
- Water quality monitoring/assessment

Greek Stochastics Meeting 2010 4 August 25–28, 2010 Lefkada, Greece

w http://www.stochastics.gr/

The second "edition" of the Greek Stochastics Meeting will take place in Lefkada, Greece, on August 25-28, 2010.

Young researchers (no more than 30 years old or having 2 to 8 years of research experience) are invited to submit their work. The meeting's primary aim is to facilitate a broad discussion of current research themes in probability and statistics. It will consist of three short courses around the general theme of the interaction between biology and probabilistic/statistical theory and methods, as well as contributed talks by young researchers. Note that the contributed talks could be in any topic of statistics or probability.

To be considered for a contributed talk (or a poster presentation) please submit a title and an extended abstract (up to one page long) to grstoch@gmail.com until April 30, 2010. Notification of acceptance will be sent out by the 14th of May 2010. As the total number of presentations may be somewhat limited, it is advised to apply as soon as possible.

For more information, please visit http://www.stochastics.gr/

Enticing clear blue waters in Lefkada





ISSN (0090-5364)

# THE ANNALS of STATISTICS

### AN OFFICIAL JOURNAL OF THE INSTITUTE OF MATHEMATICAL STATISTICS

### Articles

Adaptive estimation of stationary Gaussian fieldsNICOLAS VERZI         Estimation in additive models with highly or nonhighly correlated covariates JIANCHENG JIANG, YINGYING FAN AND JIANQING         Optional Pólya tree and Bayesian inference       WING H. WONG AND L         A new and flexible method for constructing designs for computer experiments C. DEVON LIN, DEREK BINGHAM, RANDY R. SITTER AND BOXIN T         Limit theorems for moving averages of discretized processes plus noise JEAN JACOD, MARK PODOLSKIJ AND MATHIAS VET         Exact properties of Efron's biased coin randomization procedure TIGRAN MARKARYAN AND WILLIAM F. ROSENBER         Statistical analysis of k-nearest neighbor collaborative recommendation GÉRARD BIAU, BENOÎT CADRE AND LAURENT ROUV         Monotonic convergence of a general algorithm for computing optimal designs YAMING         Quantile calculus and censored regression	High-dimensional Ising model selection using $\ell_1$ -regularized logistic regression PRADEEP RAVIKUMAR, MARTIN J. WAINWRIGHT AND JOHN D. LAFFERTY	1287
Adjusted empirical likelihood with high-order precision YUKUN LIU AND JIAHUA C Adaptive estimation of stationary Gaussian fieldsNICOLAS VERZI Estimation in additive models with highly or nonhighly correlated covariates JIANCHENG JIANG, YINGYING FAN AND JIANQING Optional Pólya tree and Bayesian inferenceWING H. WONG AND L A new and flexible method for constructing designs for computer experiments C. DEVON LIN, DEREK BINGHAM, RANDY R. SITTER AND BOXIN T Limit theorems for moving averages of discretized processes plus noise JEAN JACOD, MARK PODOLSKIJ AND MATHIAS VE Exact properties of Efron's biased coin randomization procedure TIGRAN MARKARYAN AND WILLIAM F. ROSENBEF Statistical analysis of k-nearest neighbor collaborative recommendation GÉRARD BIAU, BENOÎT CADRE AND LAURENT ROUV Monotonic convergence of a general algorithm for computing optimal designs YAMING Quantile calculus and censored regression		1320
YUKUN LIU AND JIAHUA C Adaptive estimation of stationary Gaussian fieldsNICOLAS VERZI Estimation in additive models with highly or nonhighly correlated covariates JIANCHENG JIANG, YINGYING FAN AND JIANQING Optional Pólya tree and Bayesian inferenceWING H. WONG AND L A new and flexible method for constructing designs for computer experiments C. DEVON LIN, DEREK BINGHAM, RANDY R. SITTER AND BOXIN T Limit theorems for moving averages of discretized processes plus noise JEAN JACOD, MARK PODOLSKIJ AND MATHIAS VE Exact properties of Efron's biased coin randomization procedure TIGRAN MARKARYAN AND WILLIAM F. ROSENBEF Statistical analysis of <i>k</i> -nearest neighbor collaborative recommendation GÉRARD BIAU, BENOÎT CADRE AND LAURENT ROUV Monotonic convergence of a general algorithm for computing optimal designs YAMING Quantile calculus and censored regression		1020
Adaptive estimation of stationary Gaussian fieldsNICOLAS VERZI Estimation in additive models with highly or nonhighly correlated covariates JIANCHENG JIANG, YINGYING FAN AND JIANQING Optional Pólya tree and Bayesian inferenceWING H. WONG AND L A new and flexible method for constructing designs for computer experiments C. DEVON LIN, DEREK BINGHAM, RANDY R. SITTER AND BOXIN T Limit theorems for moving averages of discretized processes plus noise JEAN JACOD, MARK PODOLSKIJ AND MATHIAS VET Exact properties of Efron's biased coin randomization procedure TIGRAN MARKARYAN AND WILLIAM F. ROSENBER Statistical analysis of k-nearest neighbor collaborative recommendation GÉRARD BIAU, BENOIT CADRE AND LAURENT ROUV Monotonic convergence of a general algorithm for computing optimal designs YAMING Quantile calculus and censored regression	Yukun Liu and Jiahua Chen	1341
Estimation in additive models with highly or nonhighly correlated covariates JIANCHENG JIANG, YINGYING FAN AND JIANQING Optional Pólya tree and Bayesian inferenceWING H. WONG AND L A new and flexible method for constructing designs for computer experiments C. DEVON LIN, DEREK BINGHAM, RANDY R. SITTER AND BOXIN T Limit theorems for moving averages of discretized processes plus noise JEAN JACOD, MARK PODOLSKIJ AND MATHIAS VET Exact properties of Efron's biased coin randomization procedure TIGRAN MARKARYAN AND WILLIAM F. ROSENBER Statistical analysis of k-nearest neighbor collaborative recommendation GÉRARD BIAU, BENOÎT CADRE AND LAURENT ROUV Monotonic convergence of a general algorithm for computing optimal designs YAMING Quantile calculus and censored regression		
JIANCHENG JIANG, YINGYING FAN AND JIANQING Optional Pólya tree and Bayesian inferenceWING H. WONG AND L A new and flexible method for constructing designs for computer experiments C. DEVON LIN, DEREK BINGHAM, RANDY R. SITTER AND BOXIN T Limit theorems for moving averages of discretized processes plus noise JEAN JACOD, MARK PODOLSKIJ AND MATHIAS VET Exact properties of Efron's biased coin randomization procedure TIGRAN MARKARYAN AND WILLIAM F. ROSENBEF Statistical analysis of k-nearest neighbor collaborative recommendation GÉRARD BIAU, BENOÎT CADRE AND LAURENT ROUV Monotonic convergence of a general algorithm for computing optimal designs YAMING Quantile calculus and censored regression		1000
Optional Pólya tree and Bayesian inference	JIANCHENG JIANG, YINGYING FAN AND JIANQING FAN	1403
A new and flexible method for constructing designs for computer experiments C. DEVON LIN, DEREK BINGHAM, RANDY R. SITTER AND BOXIN T Limit theorems for moving averages of discretized processes plus noise JEAN JACOD, MARK PODOLSKIJ AND MATHIAS VE Exact properties of Efron's biased coin randomization procedure TIGRAN MARKARYAN AND WILLIAM F. ROSENBER Statistical analysis of k-nearest neighbor collaborative recommendation GÉRARD BIAU, BENOÎT CADRE AND LAURENT ROUV Monotonic convergence of a general algorithm for computing optimal designs YAMING Quantile calculus and censored regression		
JEAN JACOD, MARK PODOLSKIJ AND MATHIAS VE Exact properties of Efron's biased coin randomization procedure TIGRAN MARKARYAN AND WILLIAM F. ROSENBEF Statistical analysis of k-nearest neighbor collaborative recommendation GÉRARD BIAU, BENOÎT CADRE AND LAURENT ROUV Monotonic convergence of a general algorithm for computing optimal designs YAMING Quantile calculus and censored regression		
TIGRAN MARKARYAN AND WILLIAM F. ROSENBEF Statistical analysis of k-nearest neighbor collaborative recommendation GÉRARD BIAU, BENOÎT CADRE AND LAURENT ROUV Monotonic convergence of a general algorithm for computing optimal designs YAMING Quantile calculus and censored regression	Limit theorems for moving averages of discretized processes plus noise JEAN JACOD, MARK PODOLSKIJ AND MATHIAS VETTER	1478
GÉRARD BIAU, BENOÎT CADRE AND LAURENT ROUV Monotonic convergence of a general algorithm for computing optimal designs YAMING Quantile calculus and censored regression	,	
GÉRARD BIAU, BENOÎT CADRE AND LAURENT ROUV Monotonic convergence of a general algorithm for computing optimal designs YAMING Quantile calculus and censored regression		
Quantile calculus and censored regression       YIJIAN HU         Successive normalization of rectangular arrays       RICHARD A. OLSHEN AND BALA RAJARAT         Trek separation for Gaussian graphical models       SETH SULLIVANT, KELLI TALASKA AND JAN DRAI         Innovated higher criticism for detecting sparse signals in correlated noise       PETER HALL AND JIASHUN         Approximation of conditional densities by smooth mixtures of regressions       ANDRIY NOI         Asymptotics and optimal bandwidth selection for highest density region estimation       R. J. SAMWORTH AND M. P. W         On convergence rates equivalency and sampling strategies in functional deconvolution models       MARIANNA PENSKY AND THEOFANIS SAPAT         Weakly dependent functional data       SIEGFRIED HÖRMANN AND PIOTR KOKOS         Efficient estimation for a subclass of shape invariant models       MYRIAM VIM         Cramér-type moderate deviation for the maximum of the periodogram with application simultaneous tests in gene expression time series	GÉRARD BIAU, BENOÎT CADRE AND LAURENT ROUVIÈRE	1568
Quantile calculus and censored regression       YIJIAN HU         Successive normalization of rectangular arrays       RICHARD A. OLSHEN AND BALA RAJARAT         Trek separation for Gaussian graphical models       SETH SULLIVANT, KELLI TALASKA AND JAN DRAI         Innovated higher criticism for detecting sparse signals in correlated noise       PETER HALL AND JIASHUN         Approximation of conditional densities by smooth mixtures of regressions       ANDRIY NOI         Asymptotics and optimal bandwidth selection for highest density region estimation       R. J. SAMWORTH AND M. P. W         On convergence rates equivalency and sampling strategies in functional deconvolution models       MARIANNA PENSKY AND THEOFANIS SAPAT         Weakly dependent functional data       SIEGFRIED HÖRMANN AND PIOTR KOKOS         Efficient estimation for a subclass of shape invariant models       MYRIAM VIM         Cramér-type moderate deviation for the maximum of the periodogram with application simultaneous tests in gene expression time series	Monotonic convergence of a general algorithm for computing optimal designs	
Successive normalization of rectangular arrays RICHARD A. OLSHEN AND BALA RAJARAT Trek separation for Gaussian graphical models SETH SULLIVANT, KELLI TALASKA AND JAN DRAI Innovated higher criticism for detecting sparse signals in correlated noise PETER HALL AND JIASHUN Approximation of conditional densities by smooth mixtures of regressions ANDRIY NOI Asymptotics and optimal bandwidth selection for highest density region estimation R. J. SAMWORTH AND M. P. W On convergence rates equivalency and sampling strategies in functional deconvolution modelsMARIANNA PENSKY AND THEOFANIS SAPAT Weakly dependent functional dataSIEGFRIED HÖRMANN AND PIOTR KOKOS Efficient estimation for a subclass of shape invariant modelsMYRIAM VIM Cramér-type moderate deviation for the maximum of the periodogram with application simultaneous tests in gene expression time series	YAMING YU	
RICHARD A. OLSHEN AND BALA RAJARAT Trek separation for Gaussian graphical models SETH SULLIVANT, KELLI TALASKA AND JAN DRAI Innovated higher criticism for detecting sparse signals in correlated noise PETER HALL AND JIASHUN Approximation of conditional densities by smooth mixtures of regressions ANDRIY NOI Asymptotics and optimal bandwidth selection for highest density region estimation R. J. SAMWORTH AND M. P. W On convergence rates equivalency and sampling strategies in functional deconvolution modelsMARIANNA PENSKY AND THEOFANIS SAPAT Weakly dependent functional dataSIEGFRIED HÖRMANN AND PIOTR KOKOS Efficient estimation for a subclass of shape invariant modelsMYRIAM VIM Cramér-type moderate deviation for the maximum of the periodogram with application simultaneous tests in gene expression time series	Quantile calculus and censored regression	1607
SETH SULLIVANT, KELLI TALASKA AND JAN DRAM Innovated higher criticism for detecting sparse signals in correlated noise PETER HALL AND JIASHUN Approximation of conditional densities by smooth mixtures of regressions ANDRIY NOI Asymptotics and optimal bandwidth selection for highest density region estimation R. J. SAMWORTH AND M. P. W On convergence rates equivalency and sampling strategies in functional deconvolution modelsMARIANNA PENSKY AND THEOFANIS SAPAT Weakly dependent functional dataSIEGFRIED HÖRMANN AND PIOTR KOKOS Efficient estimation for a subclass of shape invariant modelsMYRIAM VIM Cramér-type moderate deviation for the maximum of the periodogram with application simultaneous tests in gene expression time series	Successive normalization of rectangular arrays RICHARD A. OLSHEN AND BALA RAJARATNAM	1638
Innovated higher criticism for detecting sparse signals in correlated noise PETER HALL AND JIASHUN Approximation of conditional densities by smooth mixtures of regressions ANDRIY NOI Asymptotics and optimal bandwidth selection for highest density region estimation R. J. SAMWORTH AND M. P. W On convergence rates equivalency and sampling strategies in functional deconvolution modelsMARIANNA PENSKY AND THEOFANIS SAPAT Weakly dependent functional dataSIEGFRIED HÖRMANN AND PIOTR KOKOS Efficient estimation for a subclass of shape invariant modelsMYRIAM VIM Cramér-type moderate deviation for the maximum of the periodogram with application simultaneous tests in gene expression time series	Trek separation for Gaussian graphical models	
PETER HALL AND JIASHUI Approximation of conditional densities by smooth mixtures of regressions ANDRIY NO Asymptotics and optimal bandwidth selection for highest density region estimation R. J. SAMWORTH AND M. P. W On convergence rates equivalency and sampling strategies in functional deconvolution modelsMARIANNA PENSKY AND THEOFANIS SAPAT Weakly dependent functional dataSIEGFRIED HÖRMANN AND PIOTR KOKOS Efficient estimation for a subclass of shape invariant modelsMYRIAM VIM Cramér-type moderate deviation for the maximum of the periodogram with application simultaneous tests in gene expression time series	Seth Sullivant, Kelli Talaska and Jan Draisma	1665
Approximation of conditional densities by smooth mixtures of regressions ANDRIY NOT Asymptotics and optimal bandwidth selection for highest density region estimation R. J. SAMWORTH AND M. P. W On convergence rates equivalency and sampling strategies in functional deconvolution modelsMARIANNA PENSKY AND THEOFANIS SAPAT Weakly dependent functional dataSIEGFRIED HÖRMANN AND PIOTR KOKOS Efficient estimation for a subclass of shape invariant modelsMYRIAM VIM Cramér-type moderate deviation for the maximum of the periodogram with application simultaneous tests in gene expression time series		
ANDRIY NOT Asymptotics and optimal bandwidth selection for highest density region estimation R. J. SAMWORTH AND M. P. W On convergence rates equivalency and sampling strategies in functional deconvolution modelsMARIANNA PENSKY AND THEOFANIS SAPAT Weakly dependent functional dataSIEGFRIED HÖRMANN AND PIOTR KOKOS Efficient estimation for a subclass of shape invariant modelsMYRIAM VIM Cramér-type moderate deviation for the maximum of the periodogram with application simultaneous tests in gene expression time series	Peter Hall and Jiashun Jin	1686
<ul> <li>Asymptotics and optimal bandwidth selection for highest density region estimation R. J. SAMWORTH AND M. P. W</li> <li>On convergence rates equivalency and sampling strategies in functional deconvolution modelsMARIANNA PENSKY AND THEOFANIS SAPAT</li> <li>Weakly dependent functional dataSIEGFRIED HÖRMANN AND PIOTR KOKOS</li> <li>Efficient estimation for a subclass of shape invariant modelsMYRIAM VIM</li> <li>Cramér-type moderate deviation for the maximum of the periodogram with application simultaneous tests in gene expression time series</li> </ul>		1 = 2 2
<ul> <li>R. J. SAMWORTH AND M. P. W</li> <li>On convergence rates equivalency and sampling strategies in functional deconvolution modelsMARIANNA PENSKY AND THEOFANIS SAPAT</li> <li>Weakly dependent functional dataSIEGFRIED HÖRMANN AND PIOTR KOKOS</li> <li>Efficient estimation for a subclass of shape invariant modelsMYRIAM VIM</li> <li>Cramér-type moderate deviation for the maximum of the periodogram with application simultaneous tests in gene expression time series</li> </ul>		1733
deconvolution modelsMARIANNA PENSKY AND THEOFANIS SAPAT Weakly dependent functional dataSIEGFRIED HÖRMANN AND PIOTR KOKOS Efficient estimation for a subclass of shape invariant modelsMYRIAM VIM Cramér-type moderate deviation for the maximum of the periodogram with application simultaneous tests in gene expression time series	Asymptotics and optimal bandwidth selection for highest density region estimation R. J. SAMWORTH AND M. P. WAND	1767
Efficient estimation for a subclass of shape invariant models MYRIAM VIM Cramér-type moderate deviation for the maximum of the periodogram with application simultaneous tests in gene expression time series	On convergence rates equivalency and sampling strategies in functional deconvolution modelsMARIANNA PENSKY AND THEOFANIS SAPATINAS	
Cramér-type moderate deviation for the maximum of the periodogram with application simultaneous tests in gene expression time series		1793
simultaneous tests in gene expression time series	Weakly dependent functional data SIEGFRIED HÖRMANN AND PIOTR KOKOSZKA	
	Weakly dependent functional dataSIEGFRIED HÖRMANN AND PIOTR KOKOSZKA Efficient estimation for a subclass of shape invariant modelsMYRIAM VIMOND	1845
	Efficient estimation for a subclass of shape invariant models MYRIAM VIMOND Cramér-type moderate deviation for the maximum of the periodogram with application to	1845

### Correction and Clarification

On some problems in the article Efficient Likelihood Estimation in State Space Models... 1936

Vol. 38, No. 3—June 2010

Probability Approximations and Beyond: A conference in honor of Louis Chen on his 70th birthday June 25–26, 2010 Singapore

w http://www.stat.nus.edu.sg/Web/events/ louischenconference.html

As a tribute to Louis Chen for his many achievements as an eminent researcher and for his distinguished services to the international scientific community, a conference will



be held in his honor on the 25th and 26th of June 2010 at the National University of Singapore. The conference will cover a wide range of topics related to Louis Chen's work in Stein's method, probability theory, computational biology and beyond. The scientific program consists of invited talks only presented by distinguished statisticians and probabilists from all over the world. Participation is open to all but participants must register. There is no registration fee but there is a charge for the conference dinner. This conference will provide a memorable occasion of celebration, reunion and reminiscence for Louis and his friends, colleagues and students.

For more information on the conference, visit http://www.stat.nus.edu.sg/Web/ events/louischenconference.html or contact statani@nus.edu.sg

### Second HEC Finance and Statistics Conference October 8, 2010 Paris, France



w http://www.hec.fr/financeandstatistics2010

The conference will gather leading experts in financial economics, econometrics, and statistics. Topics will include volatility modeling, simulation-based estimation, and asset pricing under incomplete information. The one-day conference will consist of invited papers

and contributed poster sessions. The invited speakers are Professors Yacine Aït-Sahalia, Jianqing Fan, Peter C.B. Phillips, Nick Polson and Pietro Veronesi. The deadline for submitting posters is July 31, 2010.



Pavillon Gabriel in Paris, the location for the conference

For more details please visit the website, http://www.hec.fr/financeandstatistics2010.

# 

## **FREE IMS MEMBERSHIP FOR STUDENTS**

Students receive electronic access to all IMS journals with their free membership. Spread the word!

http://www.imstat.org/membership/student.htm

# **Employment Opportunities around the world**

### Cyprus

### University of Cyprus

### **Department of Mathematics and Statistics**

The Department of Mathematics and Statistics of the University of Cyprus invites applications for one position in the field of Probability-Statistics at the rank of Lecturer or Assistant Professor.

The official languages of the University are Greek and/or Turkish. For the above position knowledge of Greek is necessary.

The deadline for applications is July 16, 2010. For more information, see http://www.ucy.ac.cy/goto/mathstatistics/el-GR/Vacancies.aspx

### Hong Kong

The University of Hong Kong Associate Professor/Assistant Professor http://jobs.imstat.org/c/job.cfm?site\_id=1847&jb=6576630

### **Hong Kong**

### The University of Hong Kong

Professor/Associate Professor/Assistant Professor http://jobs.imstat.org/c/job.cfm?site\_id=1847&jb=6576595

### **Italy: Bolzano**

Free University of Bolzano, School of Economics & Management Academic Positions http://jobs.imstat.org/c/job.cfm?site\_id=1847&jb=6576188

### **United States: East Hartford, CT**

**Pratt & Whitney** Statistician http://jobs.imstat.org/c/job.cfm?site\_id=1847&jb=6593696

### United States: Ft. Lauderdale, FL

### **Nova Southeastern University College of Osteopathic Medicine** Biostatistics/Public Health

http://jobs.imstat.org/c/job.cfm?site\_id=1847&jb=6577816

### **United States: Bloomington, IN**

Indiana University Department of Statistics Visiting Assistant Professor http://jobs.imstat.org/c/job.cfm?site\_id=1847&jb=6572768

### **United States: College Park, MD**

University of Maryland, Smith School of Business, DOIT Department Lecturer of Business Statistics http://jobs.imstat.org/c/job.cfm?site\_id=1847&jb=6562153

### **United States: College Park, MD**

Univ. of Maryland, Dept. of Mathematics Professor of Biostatistics http://jobs.imstat.org/c/job.cfm?site\_id=1847&jb=5954050

### **United States: Ann Arbor, MI**

University of Michigan Postdoctoral Fellowship in Statistical Reinforcement Learning http://jobs.imstat.org/c/job.cfm?site\_id=1847&jb=6672036

### United States: St. Louis, MO

Washington University in St. Louis Assistant Professor http://jobs.imstat.org/c/job.cfm?site\_id=1847&jb=6567904

# **International Calendar of Statistical Events**

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

### May 2010

May 6–7: Rutgers, NJ, USA. Statistical Issues in Analyzing Information from Diverse Sources w http://ccicada.org/events.html

May 13–15: Sardinia. AISTATS2010 (Artificial Intelligence and Statistics) w www.aistats.org

May 17–19: Conferentie Centrum De Hoorneboeg, Hilversum. 18th Meeting of AiOs in Stochastics w http://www.cs.vu. nl/~stochgrp/aionetwerk/meeting/10.html

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

May 20–21: University of Waterloo, Canada. Statistical Methods and Life History Analysis: A Conference in Celebration of the Contributions of Jack Kalbfleisch and Jerry Lawless to the Statistical Sciences w http://www.stats.uwaterloo.ca/statconf2010

May 20–22: Pittsburgh, PA. Statistical Analysis of Neural Data (SAND5). w http://sand.stat.cmu.edu

May 23–26: Québec City, Canada. 2010 SSC Annual Meeting. Local Arrangements: Thierry Duchesne (Laval); Program: Christian Léger (Montréal) **w** www.ssc.ca/main/meetings\_e.html

(NIST), Gaithersburg, MD. Joint Research Conference on Statistics in Quality, Industry, and Technology. w http://www.jrc2010.org

May 26–28: Dakar, Sénégal. Conference on Applied Statistics and Probability for Africa Development (ASPAD II) and Constitutive Assembly of the Statistical Pan African Society (May 26, 2010, Saint-Louis, Sénégal) w http://www.statpas.org/ang/spada2.php

May 30 – June 1: University of Warwick, UK. CRiSM Workshop on Model Uncertainty. w http://www2.warwick.ac.uk/fac/sci/ statistics/crism/workshops/model-uncertainty/

### June 2010

June 3–4: University of Wisconsin, Madison. Statistical Science—Making a Difference e 50th@stat.wisc.edu w http://www.stat. wisc.edu/Department/50th\_Anniversary/50th.html

June 3–4: Clamart, Paris, France. Workshop on Industry & Price Forecasting (WIPFOR) e wipfor@edf.fr w http://www.wipfor.org June 3–6: Samos, Greece. 6th Conference in Actuarial Science & Finance. w http://www.actuar.aegean.gr/samos2010/

July 5–7: Québec, Canada. Water2010. w http://www.water2010. org/index.html

June 5–8: Shanghai Finance University, China. 19th International Workshop on Matrices and Statistics (IWMS 2010). **w** www1.shfc. edu.cn/iwms/index.asp

June 5–12: McGill University, Canada. Summer School in Statistics and Probability w http://www.math.mcgill.ca/probability\_and\_ statistics/school

June 8–11: Chania, Crete. Stochastic Modeling Techniques and Data Analysis (SMTDA2010). w http://www.smtda.net/

June 10–12: National Taiwan University, Taipei, Taiwan. 2010 International Symposium on Financial Engineering and Risk Management (FERM2010) e ferm2010.prog@gmail.com or ferm2010.local@gmail.com w http://www.fin.ntu.edu.tw/~ferm2010/

June 11: Collegio Carlo Alberto, Moncalieri, Italy. **Carlo Alberto** Stochastics Workshop **e** stats@carloalberto.org **w** http://www. carloalberto.org/stats\_workshop

June 13–16: Peking University, China. From Markov Processes to Brownian Motion and Beyond: International Conference in Memory of Kai Lai Chung. w TBC

June 14–17: Voss, Norway. 23rd Nordic Conference on Mathematical Statistics (NORDSTAT 2010). w www.nordstat2010.org

June 15–18: Stanford University, CA, USA. MMDS 2010: Workshop on Algorithms for Modern Massive Data Sets e mmdsorganizers@math.stanford.edu w http://mmds.stanford.edu

June 16–18: Bristol, UK. Sparse structures: statistical theory and practice **w** http://www.sustain.bris.ac.uk/ws-sparsity/

June 16–18: Padua, Italy. 45th Scientific Meeting of the Italian Statistical Society. **w** http://www.sis-statistica.it/meetings/index.php/ sis2010/sis2010

**June 20–23:** Seattle, Washington. **2010 WNAR/IMS Meeting w** www.wnar.org

# International Calendar continued

### June 2010 continued

June 20–25: Margarita Island, Venezuela. TIES2010: 21st Annual Conference of The International Environmetrics Society. w http://www.cesma.usb.ve/ties2010/default\_10.html

June 21–24: Cavtat, Croatia. **32nd International Conference on** Information Technology Interfaces. **w** http://iti.srce.hr/

June 21–25: Isaac Newton Institute, Cambridge University, UK. Simulation of Networks workshop and Statistics of Networks workshop. w http://www.newton.ac.uk/programmes/SCS/ws.html Also 8th Int'l Workshop on Rare Event Simulation (RESIM) on June 21–22 w http://www.newton.ac.uk/programmes/SCS/resim.html

June 21 – July 10: Seattle, Washington. PIMS 2010 Summer School in Probability w http://pims2010.web.officelive.com/default.aspx

NJ, USA. Modeling High Frequency Data in Finance II. w http:// kolmogorov.math.stevens.edu/conference2010/

June 25–26: Singapore. Probability Approximations and Beyond: A conference in honor of Louis Chen on his 70th birthday. w http://www.stat.nus.edu.sg/Web/events/ louischenconference.html

June 28 – July 1: Bristol, UK. Statistical modelling and inference for networks (Statworks). **e** stat-works@bristol.ac.uk **w** http://www. sustain.bris.ac.uk/ws-statworks

**June 28 – July 2:** Prague, Czech Republic. ICORS10. **w** http:// icors2010.karlin.mff.cuni.cz

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/

June 30 – July 2: Santiago de Compostela, Spain. 5th International Workshop on Spatio-Temporal Modelling (METMAV). w http://eio.usc.es/pub/metma/

### **July 2010**

**Lims** July 5-8: Universidad Carlos III de Madrid, Colmenarejo Campus, Spain: International Workshop in Applied Probability 2010. w http://www.fundacion.uc3m.es/IWAP2010/Index.html July 5–9: Slovenia. ISBIS-2010, International Symposium for Business & Industrial Statistics. Contact Milena Zeithamlova e Milena@action-m.com w www.action-m.com/isbis2010

July 6–8: Leeds, UK. LASR 2010: High-Throughput Sequencing, Proteins and Statistics. **e** workshop@maths.leeds.ac.uk **w** http:// www.maths.leeds.ac.uk/lasr2010/

July 10–12: Renmin University of China, Beijing, China. International Conference on Statistics and Society. **w** http://stat. yale.edu/Conferences/ICSS2010/index.html

July 11–13: Zagazig, Egypt. Ninth International Conference on Ordered Statistical Data and Their Applications. **w** http://www. stat.osu.edu/~hnn/osda2010.html

July 11–16: Ljubljana, Slovenia. ICOTS08: Data and context in statistics education: towards an evidence-based society. w http://icots8.org/

**Wims** July 12–15: University of Warwick, UK. CRiSM–P@W Workshop: Orthogonal Polynomials, Applications in Statistics and Stochastic Processes. w http://www2.warwick.ac.uk/fac/sci/statistics/ crism/workshops/orthogonal-polynomials

July 12–16: Edinburgh, Scotland. 11th International Meeting on Statistical Climatology. w http://cccma.seos.uvic.ca/imsc/11imsc. shtml

July 12-23: SAMSI, Research Triangle Park, NC. 2010 Summer Program on Semiparametric Bayesian Inference: Applications in Pharmacokinetics and Pharmacodynamics w http://www.samsi. info/programs/2010bayes-summer-program.shtml

*Lims* July 18–31: Ithaca, NY. Sixth Cornell Probability Summer School. w http://www.math.cornell.edu/~durrett/CPSS2010/

July 19–23: University of Warwick, UK. Probability at Warwick: Young Researchers Workshop. **w** www.warwick.ac.uk/go/paw/ paw2010

July 20–23: Leicester, UK. Accuracy 2010: Ninth International Symposium on Spatial Accuracy Assessment in Natural Resources and Environmental Sciences **w** http://www.accuracy2010.org/

July 26–30: Dresden, Germany. 6th International Conference on Lévy Processes: Theory and Applications. **w** www.math.tu-dresden. de/levy2010 **July 27–30: Vancouver, Canada. 13th North American Meeting of New Researchers in Statistics and Probability.** Contact Samiran Sinha **e** sinha@stat.tamu.edu

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

July 28–30: Seattle, Washington. From Probability to Statistics and Back: High-Dimensional Models and Processes Conference w http://www.stat.washington.edu/events/jaw-conf-2010/index.html

July 31–August 5: Vancouver, British Columbia, Canada. JSM2010. **w** www.amstat.org/meetings/jsm/2010/

### August 2010

August 8–13: Maresias, Brazil. 7th Conference on Multivariate Distributions with Applications w http://www.ime.usp.br/~mda

**Lims** August 9–13: Gothenburg, Sweden. IMS Annual Meeting 2010. **w** www.ims-gothenburg.com

Mumerical Approximation of Stochastic Partial Differential Equations. w http://mypages.iit.edu/~duan/SPDE2010.html

August 13–17: Indian Statistical Institute, Bangalore, India. Conference on Probability and Stochastic Processes [Satellite to ICM2010] w http://www.isibang.ac.in/~statmath/icmprobsat/

**Lims** August 16–20: Santa Cruz, CA, USA. **Bayesian** Nonparametric Statistical Methods: Theory and Applications. **w** www.ams.ucsc.edu/CBMS-NPBayes

August 17–18: Hyderabad, India. ICWM 2010: International Conference of Women Mathematicians [Satellite to ICM2010] w http://www.icm2010.org.in/icwm2010.php

August 17–22: University of Piraeus, Greece. European Meeting of Statisticians 2010. w http://stat.unipi.gr/ems2010

August 19–27: Hyderabad, India. International Congress of Mathematicians 2010. Program Committee Chair: Prof. Hendrik W. Lenstra, Leiden University w http://www.icm2010.org.in/

August 22-27: Paris, France. COMPSTAT 2010: 19th International Conference on Computational Statistics. **w** http://www. compstat2010.fr/ August 25–28: Lefkada, Greece. Greek Stochastics Meeting 2010 w http://www.stochastics.gr/

August 30 – September 3: Prague, Czech Republic. Prague Stochastics 2010. e pragstoch@utia.cas.cz w www.utia.cas.cz/pragstoch2010

### September 2010

*Lims* September 6–10: Osaka, Japan. 34th Stochastic Processes and their Applications. w http://stokhos.shinshu-u.ac.jp/SPA2010/

September 7–11: Belarusian State University, Minsk, Belarus. Computer Data Analysis and Modeling: Complex Stochastic Data and Systems **w** http://www.cdam.bsu.by

**Gims** September 8–16: Erice, Sicily, Italy. **Stochastic Methods in** Game Theory. **w** http://space.luiss.it/stochastic-workshop/

September 13–17: Brighton, UK. RSS 2010 International Conference w www.rss.org.uk/rss2010

September 29 – October 2: São Pedro do Sul, Portugal. XVIII Annual Congress of the Portuguese Statistical Society w http:// www.mat.uc.pt/~spe2010

### October 2010

October 8: Paris, France. Second HEC Finance and Statistics Conference. w http://www.hec.fr/financeandstatistics2010

### November 2010

November 8–10: Lodz, Poland. Multivariate Statistical Analysis Conference. w http://www.msa.uni.lodz.pl

### December 2010

December 6-10: Fremantle, Australia. Australian Statistical Conference 2010 w http://www.promaco.com.au/2010/asc

*Ims* December 17–18 [NEW DATES]: Xiamen University, Fujian, P.R. China. International Workshop on Emerging Issues and Challenges to Statistics. **w** http://www.southalabama.edu/iweics/

# International Calendar continued

### December 2010 continued

**Lims** December 19–22: Guangzhou University, Guang-Zhou, China. 2010 ICSA International Conference. **w** tba

### January 2011

**January 3–4:** Park City, Utah, USA AdapSki III, the satellite meeting to MCMSki III. w http://www.maths.bris.ac.uk/~maxca/adapsklll/

**January 5–7:** Park City, UT. **MCMSki III: Markov Chain Monte Carlo in Theory and Practice w** http://madison.byu.edu/ mcmski/

### March 2011

*Lims* March 20–23: Hyatt Regency Miami, FL. 2011 ENAR/IMS Spring Meetings. w http://www.enar.org/meetings.cfm

### June 2011

June 12–15: Wolfville, Nova Scotia, Canada. 2011 SSC Annual Meeting w TBC

June 19–25: Oaxaca, Mexico. 35th Conference on Stochastic Processes and their Applications. w TBC

June 20-24: Beijing Institute of Technology, China. Seventh International Conference on Mathematical Methods in Reliability. w www.mmr2011.cn

### **July 2011**

*Lims* July 3–6: Tokyo, Japan. IMS Asia Pacific Rim Meetings. **w** TBC

**July 11–22:** Ithaca, NY. **7th Cornell Probability Summer** School. w tba

*Lims* July 30 – August 4: Miami Beach, Florida. IMS Annual Meeting at JSM2011.

### August 2011

August 1-5: Sandbjerg Estate, Sønderborg, Denmark. Conference

in Honour of Søren Asmussen: New Frontiers in Applied Probability **w** www.thiele.au.dk/asmussen

### December 2011

December 28–31: Hong Kong, China. International Conference on Advances in Probability and Statistics Theory and Applications: A celebration of N. Balakrishnan's 30 years of contributions to statistics. **e** icaps2011@gmail.com **w** http://faculty.smu.edu/ngh/ icaps2011.html

### April 2012

*ims* April 1–4: Washington DC, USA. 2012 ENAR/IMS Spring Meetings. w http://www.enar.org/meetings.cfm

### June 2012

June 3–6: Guelph, Ontario, Canada. 2012 SSC Annual Meeting w TBC

### July 2012

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

July 9–14: Istanbul, Turkey. IMS Annual Meeting 2012 in conjunction with 8th World Congress in Probability and Statistics. w http://home.ku.edu.tr/~worldcong2012/

### August 2013

**JSM2013. w** TBC

### **July 2014**

**July 7–11:** Sydney, Australia. 2014 IMS Annual Meeting. **w** TBC

### August 2014

Lims August 2–7: Boston, MA. JSM2014.

### Membership and Subscription Information

### Journals:

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

### Individual and Organizational Memberships:

Each individual member receives the *IMS Bulletin* and may elect to receive one or more of the five scientific journals. Members pay annual dues of \$98. An additional amount is added to the dues of members depending on the scientific journal selected as follows: *The Annals of Applied Probability* (\$50), *The Annals of Applied Statistics* (\$50), *The Annals of Probability* (\$50), *The Annals of Statistics* (\$50), and *Statistical Science* (\$30). Of the total dues paid, \$28 is allocated to the *Bulletin* and the remaining amount is allocated among the scientific journals received. **Reduced membership** dues are available to full-time students, new graduates, permanent residents of countries designated by the IMS Council, and retired members. **Organizational memberships** are available to departments, corporations, government agencies and other similar research institutions at \$150 per year. Organizational members may subscribe to the journals at an additional cost.

### Individual and General Subscriptions:

Subscriptions are available on a calendar-year basis. Individual subscriptions are for the personal use of the subscriber and must be in the name of, paid directly by, and mailed to an individual. Individual subscriptions for 2010 are available to *The Annals of Applied Probability* (\$153), *The Annals of Applied Statistics* (\$153), *The Annals of Probability* (\$153), *The Annals of Statistics* (\$153), *Statistical Science* (\$123), and *IMS Bulletin* (\$103). General subscriptions are for libraries, institutions, and any multiple-readership use. General subscriptions for 2010 are available to *The Annals of Applied Probability* (\$332), *The Annals of Applied Statistics* (\$235), *The Annals of Probability* (\$355), *The Annals of Statistics* (\$255), *The Annals of Statistics* (\$255), *Statistical Science* (\$197), and *IMS Bulletin* (\$90). Airmail rates for delivery outside North America are \$99/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.

The *IMS Bulletin* (ISSN 1544-1881) is published ten times per year in January/February, March, April, May, June, July, August/September, October, November and December, by the Institute of Mathematical Statistics, 3163 Somerset Dr, Cleveland, Ohio 44122, USA. Periodicals postage paid at Cleveland, Ohio, and at additional mailing offices. Postmaster: Send address changes to Institute of Mathematical Statistics, 9650 Rockville Pike, Suite L3503A, Bethesda, MD 20814-3998.

Copyright © 2010 by the Institute of Mathematical Statistics.

Printed by The Sheridan Press, 450 Fame Avenue, Hanover, PA 17331, USA.

# **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 over 5,000 paper copies. 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 \$90. To subscribe, call 877-557-4674 (US toll-free) or +1 216 295 2340 (international), or email staff@imstat.org. The IMS website, http://imstat.org, established in 1996, receives over 30,000 visits per month. Public access is free.

### Advertising job vacancies

A single 45-day online job posting costs \$195.00. 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

	size: width x height	
⅓page	4.93″ X 4″ (125.2 X 102 mm)	\$195
½ page	7.5" X 4" (190 X 102 mm)	\$245
⅔ 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

lssu	le	Deadline for advertisement	Usually online by	Scheduled mail date
1:	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

# the **he and the second *

Meeting reports, news of members, information and announcements about conferences, and jobs around the world.

Send in your ideas, articles, letters... We love to hear from you!

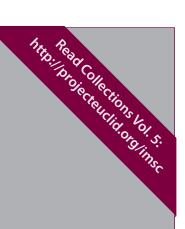
# **DEADLINES** submissions May 1, then June 1

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



For alerts and special information on all the IMS journals, sign up at the IMS Lists site http://lists.imstat.org The purpose of the Institute is to foster the development and dissemination of the theory and applications of statistics and probability MS: Organized September 12, 1935

Institute of Mathematical Statistics COLLECTIONS Volume 5



### High Dimensional Probability V: The Luminy Volume

Christian Houdré, Vladimir Koltchinskii, David M. Mason and Magda Peligrad, Editors

