



December 2011

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Schramm Lecture

New Schramm Lecture in Probability and Stochastic Processes

The IMS and the Bernoulli Society have recently cooperated to create a new joint lecture in probability and stochastic processes, named in honor of Oded Schramm. The lecture will be given annually and will be featured at meetings (co)-sponsored by the IMS or the Bernoulli Society with a strong attendance by researchers in probability and stochastic processes. It is anticipated that the first Schramm lecture will be delivered at the Stochastic Processes and their Applications meeting to be held in Boulder, Colorado in 2013 (see <http://math.colorado.edu/spa2013/>).



Oded Schramm

Oded Schramm (1961–2008) was an extraordinary mathematician whose life was cut short in a tragic hiking accident in September 2008. His work had a profound impact on probability—he transformed our understanding of planar processes from statistical physics through his introduction of the Schramm-Loewner evolution (SLE), tying probability theory to complex analysis in a completely novel way. He also made fundamental contributions to circle packings, random spanning trees, percolation, noise sensitivity of Boolean functions, random permutations and metric geometry.

Oded Schramm received many honors for his work, including the Erdős Prize in Mathematics (1996), the Salem Prize (2001), the Clay Research Award (2002), the Poincaré Prize (2003), the Loève Prize (2003), the Pólya Prize (2006) and the Ostrowski Prize (2007). He was elected as a member of the Royal Swedish Academy of Sciences in 2008. Oded gave many key lectures, including plenary addresses in the 2004 European Congress of Mathematics and the 2006 International Congress of Mathematicians, as well as an invited IMS-Bernoulli Society special lecture at the World Congress in Probability and Statistics in Singapore in July 2008. For further information on Oded see <http://research.microsoft.com/~schramm/memorial/>

A fund has been established to support the travel expenses of the Schramm lecturer. Contributions to this fund in honor of Oded Schramm are welcome. To contribute, go to <https://secure.imstat.org/secure/orders/schrammcontribution.asp>

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IMS Members' News

New year, new editors for probability journals

Four of the IMS probability journals are about to change hands, editorially speaking. The *Annals of Probability* will pass from the editorship of Ofer Zeitouni to **Krzysztof Burdzy** (<http://www.math.washington.edu/~burdzy/>) for three years until December 2014. The journal's homepage is <http://imstat.org/aop>.

The IMS co-sponsored journal *Probability Surveys* (sponsored with the Bernoulli Society) will have as its new editor **Laurent Saloff-Coste** (<http://www.math.cornell.edu/~lsc/lau.html>). Laurent will be taking over from Geoffrey Grimmett, also for a three-year term. The *Probability Surveys* webpage is <http://imstat.org/ps>.

The joint IMS–Bernoulli Society journals *Electronic Journal of Probability* and *Electronic Communications in Probability* also have new editors from January 1. **Michel Ledoux** (<http://www.math.univ-toulouse.fr/~ledoux/>) takes over from Bálint Tóth as the next editor of *EJP*, and **Anton Bovier** (<http://www.wt.iam.uni-bonn.de/~bovier/>) takes the reins from Timo Seppäläinen for *ECP*. The journals' websites are, respectively, <http://www.math.washington.edu/~ejpecp> and <http://www.math.washington.edu/~ejpecp/ECP/index.php>

Many thanks to Ofer, Geoffrey, Bálint and Timo for their service.

Michael Longnecker Wins 2011 Mu Sigma Rho Education Award

Each year, Mu Sigma Rho honors someone who has proven to be one of the best teachers in our discipline with the National Mu Sigma Rho Statistics Education Award. This year, the award was presented to Professor **Michael Longnecker** of Texas A&M University, at the 2011 Joint Statistical Meetings in Miami on August 3. Pictured here are Professor Longnecker, right, “in action” with his two Teaching Technology Assistants working on materials for a distance learning section of a course.

Last year the award was won by **James J. Cochran** of Louisiana Tech University.

Nominations are sought for next year's award: please see <http://www.stat.purdue.edu/~mccabe/msr/nominee2012.pdf>



Winner of this year's Mu Sigma Rho Statistics Education Award, Michael Longnecker [right] with his teaching assistants

Other News

Scott Sheffield awarded 2011 Loève Prize

The 2011 Line and Michel Loève International Prize in Probability is awarded to Scott Sheffield of M.I.T. The prize, which carries a monetary award of \$30,000, will be presented at a ceremony in Berkeley, California, on Friday March 23, 2012.

Scott Sheffield received his PhD in 2003, advised by Amir Dembo at Stanford University. Much of his research has been devoted to development of the theory of the Schramm-Loewner evolution ($SLE(\kappa)$) and its connections with other processes. His early result that the harmonic explorer rescales to $SLE(4)$ as the grid gets finer remains one of the most intuitive ways to see how SLE arises as a limit of discrete processes. His work Gaussian free fields (GFF) for mathematicians explained how GFFs arise as the limit of many incrementally-varying random functions on d -dimensional grids, and started development of connections between the GFF and SLE . This theme was continued in subsequent works, in particular proving (with Oded Schramm) that the chordal level lines of the GFF have scaling limits that are variants of $SLE(4)$.

He introduced the topic of conformal loop ensembles $CLE(\kappa)$, using branching variants of $SLE(\kappa)$ called exploration trees. $CLEs$ are random collections of loops in a planar domain, characterized by certain conformal invariance and Markov properties, and conjectured to be scaling limits of various random loop models from statistical physics. Subsequent work with Wendelin Werner produced a deep analysis of $CLEs$ and their relation to two-dimensional Brownian loop-soup. In particular they showed that the simple $CLEs$ constructed above for $\frac{8}{3} < \kappa \leq 4$ coincide with the outer-cluster-boundary ensembles of Brownian loop-soups, and are the only random loop ensembles satisfying certain conformal restriction axioms.

About the Prize: the prize commemorates Michel Loève, Professor at the University of California, Berkeley, from 1948 until his untimely death in 1979. It was established by his widow, Line. Awarded every two years, it is intended to recognize outstanding contributions by researchers in probability who are under 45 years old.

Xuming He moves to University of Michigan

Xuming He joined the Department of Statistics at the University of Michigan, as Harry C. Carver Professor of Statistics, in September. Xuming completed his PhD in Statistics from the University of Illinois at Urbana-Champaign (UIUC) in 1989. He was at the National University of Singapore from 1989 to 1993 and moved to UIUC where he was on the faculty for 18 years. This period includes a stint as Program Director of Statistics at the NSF from 2003 to 2005. His research spans a wide range of areas of semiparametric and nonparametric statistics – robust statistics, quantile regression, and data depth. He has been extensively involved in interdisciplinary work, including bioinformatics, dysphagia research, educational testing, and climate research.

Xuming is a passionate teacher and mentor; he has supervised over 20 doctoral students, many pursuing successful careers in statistics and biostatistics. Xuming is a Fellow of the American Association for the Advancement of Science, ASA, and IMS. He holds Honorary Professorships at the University of Hong Kong and at the School of Management at Fudan University. Xuming is currently chairing the Scientific Program Committee for the 2013 ISI World Statistics Congress and is Co-editor of *JASA (Theory & Methods)*.

 = access published papers online

IMS Journals and Publications

Annals of Statistics: Peter Bühlmann and Tony Cai

<http://imstat.org/aos>

 <http://projecteuclid.org/aos>


Annals of Applied Statistics: Bradley Efron

<http://imstat.org/aoas>

 <http://projecteuclid.org/aoas>

Annals of Probability: Ofer Zeitouni

<http://imstat.org/aop>

 <http://projecteuclid.org/aop>

Annals of Applied Probability: Andrew Barbour

<http://imstat.org/aap>

 <http://projecteuclid.org/aoap>

Statistical Science: Jon Wellner

<http://imstat.org/sts>

 <http://projecteuclid.org/ss>

IMS Collections

<http://imstat.org/publications/imscollections.htm>

 <http://projecteuclid.org/imsc>

IMS Monographs and IMS Textbooks: David Cox

<http://imstat.org/cup/>


IMS Co-sponsored Journals and Publications

Electronic Journal of Statistics: David Ruppert

<http://imstat.org/ejs>

 <http://projecteuclid.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>

 log into members' area at imstat.org

Journal of Computational and Graphical Statistics:

Richard Levine

<http://www.amstat.org/publications/jcgs>

 log into members' area at imstat.org


Statistics Surveys: Lutz Dümbgen

<http://imstat.org/ss>

 <http://projecteuclid.org/ssu>

Probability Surveys: Geoffrey Grimmett

<http://imstat.org/ps>

 <http://www.i-journals.org/ps/>

IMS-Supported Journals

Annales de l'Institut Henri Poincaré (B): Thierry

Bodineau & Lorenzo Zambotti <http://imstat.org/aihp>

 <http://projecteuclid.org/aihp>

Bayesian Analysis: Herbie Lee

 <http://ba.stat.cmu.edu>


Bernoulli: Richard Davis

<http://www.bernoulli-society.org/>


 <http://projecteuclid.org/bj>

Brazilian Journal of Probability and Statistics:

Silvia Ferrari <http://imstat.org/bjps>

 <http://projecteuclid.org/bjps>

Stochastic Systems: Peter W Glynn


 <http://www.i-journals.org/ssy/>

IMS-Affiliated Journals

ALEA: Latin American Journal of Probability and Statistics: Claudio Landim

 <http://alea.impa.br/english>

Probability and Mathematical Statistics: K. Bogdan, M. Musielak, J. Rosiński, W. Szczotka, & W.A. Woyczyński

 <http://www.math.uni.wroc.pl/~pms>

Eugene Dynkin interviews available online

Cornell Library digitizes historic collection of Eugene Dynkin interviews

Cornell University Library has acquired a collection of interviews of mathematicians conducted over many years by Eugene Dynkin, Cornell's Emeritus A. R. Bullis Professor of Mathematics.

Dynkin worked with the Library's Division of Rare and Manuscript Collections (RMC) and Digital Scholarship Services to organize and digitize his revolutionary conversations, many of which are interviews with Russian mathematicians. They are now available online at <http://dynkincollection.library.cornell.edu>.

The interviews, which Dynkin recorded for more than half a century, serve as a rich source of information not only about mathematics but history as well, providing insight into academic life under a repressive Soviet regime. The collection contains nearly 150 audio and video recordings, plus biographical information about each mathematician and some photographs.

"Professor Dynkin made extremely important contributions to mathematics, starting at a very young age, and in a wide range of different areas," said Laurent Saloff-Coste, chair of Cornell's Department of Mathematics. "As an important figure of the mathematics community, Professor Dynkin has had direct contacts with a great many mathematicians all around the world. The collection of Dynkin's interviews is probably unique in all of the sciences and unlikely to be ever replicated."

Throughout his career, Dynkin recorded conversations with mathematicians all over the world as a way to broaden their contact with others in the field.

Dynkin was born in Leningrad in 1924. He received a PhD in 1948 from Moscow State University, where he continued for many years as a member of the faculty in the Department of Mechanics



Eugene Dynkin

and Mathematics. Informal contact with Western colleagues was impossible during the Stalin era. "Western mathematical journals in the library were stamped '*Restricted Access. Only for Official Use*,'" he said. "Even after Stalin's death, like most Soviet mathematicians, I was not permitted to travel to Western countries. However, I was able to record a few conversations with foreign visitors to Moscow."

Dynkin and his wife immigrated to the United States in 1976. At Soviet customs, he said, the authorities examined their belongings for two days, checking "every page of every book," because taking abroad any manuscript or audio recording needed the approval of an expert committee. It was impossible to arrange in the short time given for him to exit, so Dynkin transferred his interviews from cassettes to small reels and left them with his friends. They later gave the reels to traveling American or Canadian colleagues to bring back to Dynkin in Ithaca, where he had become a professor at Cornell.

There, he continued his interviews with mathematicians in the United States, Canada, France, Great Britain, Germany, Japan, India, and many other countries—although the Russian part of his collection was restricted to conversations with émigrés. With the end of the Cold War, renewed contact with Russian colleagues became possible, giving Dynkin the opportunity to interview former colleagues.

During the interviews, mathematicians discuss their family history, other famous members of the field and current research. Most of the interviews were taped in his home or in hotel rooms at conferences, but in a few cases, he recorded in restaurants, cars and even a boat. Although mathematics is the central focus of most of the interviews, a few contain hidden gems of mathematicians singing folk-songs, performing operatic arias and playing musical instruments.

"My original intention was simply to digitize... I wanted it to be preserved, and I planned to deposit it at the Mathematics Library," Dynkin said. But after Steven Rockey, head of the Math Library, suggested the collection might be more valuable, Dynkin agreed the collection should be put online to provide wider access.

Listen...and help

Through the American Mathematical Society, some funds were made available for the translation of the Russian-language interviews to make them accessible to the international community, but many more still need to be addressed before the site can assemble a complete English-language archive.

RMC is seeking assistance to continue the process of making the collection accessible to researchers. Anyone who listens to the interviews can help by submitting lists of the topics they cover to rareref@cornell.edu, or contact RMC online for more information.

"We're thrilled to be able to put this valuable collection online for the world to see, and we hope that others will help us continue to make it more complete and accessible," said University Archivist Elaine Engst. "First-person oral histories obviously have great research value, but they also do a wonderful job of personalizing history for future generations of students and scholars."

New *Stochastic Systems* journal

Editor-in-Chief of the new *Stochastic Systems* journal is Peter W. Glynn, Chair of the Department of Management Science and Engineering at Stanford University. He writes:

The IMS and the Applied Probability Society of INFORMS are engaged in the cooperative publication of a new online open access (free) journal called *Stochastic Systems* that is focused on our research area. I am pleased to announce that the first issue of the journal has just appeared, and can be found at: <http://www.i-journals.org/ssy/viewissue.php?id=5> (see right for list of papers). In addition, we have a number of other excellent papers that have either been accepted or are in various stages of editorial processing.

I want to encourage the community at large to consider submitting its best work to *Stochastic Systems*. As we all know, any journal's success is greatly affected by the quality and variety of its initial submissions. I am therefore particularly anxious to see additional high quality submissions in all areas germane to *Stochastic Systems*.

Note that *Stochastic Systems*' core editorial mission is to publish high-quality papers that substantively contribute to the modeling, analysis, and control of stochastic systems. The contribution may lie in the formulation of new mathematical models, in the development of new mathematical methods, or in the innovative application of existing methods. A partial list of applications domains that are germane to this journal include: service operations; logistics, transportation, and communications networks (including the Internet); computer systems; finance and risk management; manufacturing operations and supply chains; and revenue management.

The list of Editorial Board members can be found at <http://www.i-journals.org/ssy/editors.php>

Please take the advent of this new journal as an exciting opportunity to

publish strong work in a high quality venue that will receive maximal global distribution, providing accessibility to anyone anywhere who has a connection to the Internet, and without publication fees of any kind.

Volume 1, Issue 1: <http://www.i-journals.org/ssy/viewissue.php>

- Diffusion limits for shortest remaining processing time queues. H. CHRISTIAN GROMOLL, LUKASZ KRUK AND AMBER L. PUHA
- Solving variational inequalities with stochastic mirror-prox algorithm. ANATOLI B. JUDITSKY, ARKADI S. NEMIROVSKI AND CLAIRE TAUVEL
- An ODE for an overloaded X model involving a stochastic averaging principle OHAD PERRY AND WARD WHITT
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- Reflecting Brownian motion in two dimensions: Exact asymptotics for the stationary distribution. JIM DAI AND MASAKIYO MIYAZAWA

Volume 1, Issue 2: <http://www.i-journals.org/ssy/viewissue.php>

- On the superposition of heterogeneous traffic at large time scales. LUIS LOPEZ-OLIVEROS AND SIDNEY I. RESNICK
- The missing piece syndrome in peer-to-peer communication. BRUCE HAJEK AND JI ZHU
- Subsampling algorithms for semidefinite programming ALEXANDRE W. D'ASPREMONT
- Analysis of a splitting estimator for rare event probabilities in Jackson networks. JOSE BLANCHET, KEVIN LEDER AND YIXI SHI
- Nearly periodic behavior in the overloaded G/D/s+GI queue YUNAN LIU AND WARD WHITT
- Lévy-driven polling systems and continuous-state branching processes ONNO BOXMA, JEVGENIJS IVANOV, KAMIL MARCIN KOSIŃSKI AND MICHEL MANDJES

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S.R.S. Varadhan: National Medal of Science

Alain-Sol Sznitman, ETH Zurich, profiles former IMS president S.R.S. Varadhan, who, as reported in the last issue, has been named a recipient of the US National Medal of Science.

The National Medal of Science is the highest honor bestowed by the United States government on scientists and engineers for outstanding contributions. Varadhan is recognized for his work on probability, in particular for his work on large deviations. The text below provides a glimpse into Varadhan's accomplishments.

Raghu Varadhan has had a deep influence on the development of probability theory. He has introduced concepts, which have solved hard problems and shaped the way modern theory conceptualizes such problems. His work is intimately attached to the present understanding of very diverse subjects such as diffusion processes, large deviations, random media, and systems of many particles.

At the end of the sixties and beginning of the seventies Varadhan developed with Dan Stroock a new approach to diffusion processes, the so-called martingale problem. This was a far-reaching generalization of Paul Lévy's famous characterization of Brownian motion in terms of two martingales. The martingale problem approach gave a way to tackle weak solutions of stochastic differential equations, which—unlike Itô's approach—was ideal to treat questions of approximation, when diffusion processes show up as limit objects. Martingale problems offered a powerful and more transparent way to obtain such limit results. They are now a standard tool of probability theory, and in many cases are used to define processes.

A further important achievement of Stroock and Varadhan was their work on the support of diffusion processes. They described the support of the measure on path space governing a diffusion process in terms of the closure of a family of solutions of deterministic differential equations. In doing so they showed a type of continuity principle, for the correspondence between “noise” and “response” of the system. This approach prepared the ground for the later development of Malliavin calculus, where an appropriate notion of smoothness of the map “noise gives response” became a central theme.

Varadhan had previously gained international recognition for his early work (in the mid- to late-sixties) on large deviations. Varadhan had studied the small time behavior of the heat kernel of elliptic diffusions. He had showed that certain largely deviant paths of the diffusion drove the off-diagonal behavior of the heat kernel at small times. He had exhibited the crucial role of a certain quadratic action functional, involving the Riemannian distance attached to the inverse of the matrix of second order coefficients of the generator of the diffusion. These works were the precursors of a



very thorough study by probabilistic methods of the small time behaviors of heat kernels by authors such as Bismut, Stroock, Ben Arous, Léandre and others. At the same time Varadhan had laid the foundations of the modern theory of large deviations. He had developed the abstract theory and applied it to striking examples.

About ten years later in a series of articles with Monroe Donsker, from the mid-seventies until the beginning of the eighties, Varadhan properly revolutionized large deviation theory by launching a systematic investigation of large deviations effects for the long time behavior of Markov processes. The idea was to measure the cost attached to the production of various behaviors of a Markov process, when it deviates from the predictions provided by the ergodic theorem. Such predictions were investigated on successively “higher and higher constructs”, culminating with a large deviation theory at the level of empirical processes; large deviation results on the “lower constructs” being revisited by means of so-called contraction principles. The striking character of this revolution was the fact that it was going back and forth between abstract theory and many applications to concrete examples. Donsker and Varadhan for instance applied their theory to large time asymptotics of the Wiener sausage, thereby solving a conjecture of M. Kac and J.M. Luttinger. A further striking application was the solution of a conjecture of S. Pekar concerning the Polaron, a model from quantum statistical mechanics. As mentioned above Donsker and Varadhan had developed an abstract general theory, which was able to crack a full palette of hard problems.

Varadhan has also been one of the key players in the investigation of the asymptotic behavior of diffusions or random walks in random media. The topic was a natural extension of periodic homogenization theory, where the asymptotic behavior of diffusions

driven by periodic coefficients is considered. After proper scaling, one can obtain in this classical framework a description of the motion, singling out slow-varying variables and fast-varying variables. Averaging out the fast variables yields a limit autonomous evolution rule for the slowly varying macroscopic variables. This averaging procedure is typically not naïve, since some oscillating drifts are approximated by purely diffusive terms, and this step involves the construction of so-called correctors.

Random media came as a way to model microscopic disorder, and extend the rigid framework of periodic media. This created a serious mathematical challenge. Whereas the slow variables were quite clear in this new set-up, and remained attached to the position in macroscopic units of the particle, it took a conceptual leap to realize that the fast-varying variables corresponded to the whole random environment translated at the current position of the traveler. This idea emerged around the same time, at the end of the seventies, beginning of the eighties, in the work of Sergei Kozlov in the Soviet Union, and in the work of George Papanicolaou and Varadhan. Being able to tackle these fast-varying variables, which were now infinite dimensional, required the construction of an adequate invariant measure for the motion of the environment viewed from the particle, in order to average out the fast variables. This construction could be done in a number of physically relevant situations, where such a measure was easily accessible. One still had to develop the construction of correctors, or approximate correctors, to handle the oscillating drifts and replace them with diffusive terms. Progress came in the mid-eighties with an article by Claude Kipnis and Varadhan, which handled this task under self-adjointness assumptions. Their method had immediate implications for numerous models. This was the starting point of a long series of developments involving many authors. Varadhan's name is thus intimately attached to the "method of the environment viewed from the particle", one of the rare general tools that is used in the field to this day.

Varadhan's work at the end of the eighties and beginning of the nineties had a deep impact on the question present in many problems of statistical mechanics of relating the microscopic point of view involving many interacting particles, with a macroscopic description by means of a partial differential equation (or a system of them). A fundamental problem corresponds to the question of relating Hamilton's equations at the microscopic level, to the equations of hydrodynamics (for instance Euler's equations) at the macroscopic level, when describing a fluid or a gas. Analogous questions arise in a broad palette of other models. The heart of the matter is to track down what happens to various locally-conserved quantities in the system (depending on the models this can, for instance, be the local number of particles, the local fluid velocities,

the local energy density, etc...). These few quantities are precisely supposed to obey in the appropriate scaling limit the partial differential equations one is after. The difficulty stems from the fact that the equations for these quantities are not autonomous, and controlling the limit procedure requires being able to perform averages at a microscopic level of certain local quantities. Roughly one needs to see that in a suitable sense the particle systems get locally organized according to equilibria (such as Gibbs measures) with parameters corresponding to the current local value of the locally-conserved quantities. This is a hard question because it involves estimates over very large dimensional systems and all quantities under consideration wildly oscillate when going to small scales. In his work Varadhan developed a collection of methods that systematically exploit controls given by entropy and time-derivative of the entropy. These techniques are powerful enough to extract sufficient information on the microscopic picture to extract such limiting equations, and track down such local equilibria, with parameters that remain slowly varying. Varadhan's work has triggered a large body of research in mathematical physics, involving among others students and collaborators of Varadhan, notably with important developments due to Horng-Tzer Yau. This has led to a much better understanding, checked on numerous examples, of the relation between microscopic and macroscopic points of view. Particularly impressive was the treatment by Varadhan of the so-called non-gradient systems, where averaging out of the microscopic currents driving the locally conserved quantities was especially delicate.

Throughout his scientific activity Varadhan has kept an intimate link to questions of large deviations. During the last decade he has authored and coauthored many gems in a broad palette of subjects including random walks in random environments, homogenization of Hamilton-Jacobi-Bellman equations, and random graphs, to name a few.

Finally here are some elements concerning Raghu Varadhan's biography. He was born in Chennai, India, in 1940. He received his doctoral degree in 1963 from the Indian Statistical Institute in Calcutta. He came to the Courant Institute at NYU, as a post-doctoral fellow in 1963. He became Assistant Professor in 1966, Associate Professor in 1968, Professor in 1972, and spent his entire professional career at the Courant Institute, except for visiting positions. He has received numerous awards including a Plenary Lecture at the International Congress of Mathematicians (1994), the Birkhoff Prize (1994), the AMS Steele Prize (1996), and the Abel Prize (2007). He is married to Vasu Varadhan, who is Associate Faculty at NYU's Gallatin School. They have a son and two grandchildren; their elder son perished in the attack on the twin towers in September 2001. ■

Mathematics of Planet Earth competition

Competition for an Open Source Exhibition of Virtual Models

The IMS is a partner in the following competition as part of the world initiative *Mathematics of Planet Earth 2013* (MPE2013). The proposed exhibition will have a virtual part as well as instructions to realize material parts. Examples of modules or themes to be covered are available on the website www.mpe2013.org

To stimulate imagination on the many domains where mathematics plays a crucial role in planetary issues the following four themes are proposed, but these themes are not exhaustive:

A PLANET TO DISCOVER: oceans; meteorology and climate; mantle processes, natural resources, celestial mechanics

A PLANET SUPPORTING LIFE: ecology, biodiversity, evolution

A PLANET ORGANIZED BY HUMANS: political, economic, social and financial systems; organization of transport and communications networks; management of resources; energy

A PLANET AT RISK: climate change, sustainable development, epidemics; invasive species, natural disasters

The typical modules submitted to this competition can be of four forms and should have some scientific explanations for the public:

- 1 A module explaining how to realize a physical module in a museum;
- 2 An interactive exhibit to be watched either on the web or in a museum;

3 A film;

4 Image(s).

Competition period, jury, prizes

The competition will be open from **January 2012 to May 15, 2012**. The prize winners will be selected by an international jury nominated by MPE2013. The prize winners will be announced in August 2012. The judges' decision will be final. The first, second and third prize winners will receive respective prizes of US\$ 5000, US\$ 3000 and US\$ 2000. The winning modules will occupy a prominent place on the website of the exhibition. Moreover it is planned to show the modules of the overall winners in exhibitions and museums. Please visit www.mpe2013.org/competition for more information.

IMS/BS Child Care Initiative

<http://imstat.org/meetings/imsbschildcare.htm>

In 2012, the Institute of Mathematical Statistics and the Bernoulli Society will partner on the IMS/BS Child Care Initiative. The purpose of the initiative is to encourage and support the participation at the 2012 World Congress for members who have child care responsibilities (for dependents under 13). The societies will reimburse members 80% of the costs of privately-arranged child care* at the 2012 World Congress, up to a maximum of US\$250 per family. Priority will be given to those presenting papers or posters at the meeting.

How to apply

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

- The member's name and email address
- Indicate if you are a member of the IMS, Bernoulli Society, or both
- Copy of Congress registration
- Copy of receipt for abstract submission (if applicable)
- Projected amount of child care expenses for the time of the meeting

* If, instead of hiring a child care provider, the member chooses to bring an unpaid family member or friend to the meeting to provide child care, we will reimburse 80% of the cost of their travel, up to \$250.



Recent papers

One of the IMS's *raison d'être* is the publication of its own journals, and co-sponsoring or otherwise supporting the production of other journals. In a new regular slot, we'll be printing the table of contents of selected journals, starting with *Statistical Science* and *Bernoulli*.

STATISTICAL SCIENCE

Volume 26, Number 3: August 2011

Is Bayes Posterior just Quick and Dirty Confidence?	D. A. S. FRASER
Discussion of "Is Bayes Posterior just Quick and Dirty Confidence?" by D. A. S. Fraser	CHRISTIAN P. ROBERT
Discussion of "Is Bayes Posterior just Quick and Dirty Confidence?" by D. A. S. Fraser	KESAR SINGH AND MINGE XIE
Frasian Inference	LARRY WASSERMAN
Discussion of "Is Bayes Posterior just Quick and Dirty Confidence?" by D. A. S. Fraser	TONG ZHANG
Rejoinder	D. A. S. FRASER
Improving the Convergence Properties of the Data Augmentation Algorithm with an Application to Bayesian Mixture Modeling	JAMES P. HOBERT, VIVEKANANDA ROY AND CHRISTIAN P. ROBERT
A Problem in Particle Physics and Its Bayesian Analysis	JOSHUA LANDON, FRANK X. LEE AND NOZER D. SINGPURWALLA
Covariance Estimation: The GLM and Regularization Perspectives	MOHSEN POURAHMADI
Misspecifying the Shape of a Random Effects Distribution: Why Getting It Wrong May Not Matter	CHARLES E. MCCULLOCH AND JOHN M. NEUHAUS
On Instrumental Variables Estimation of Causal Odds Ratios	STIJN VANSTEELENDT, JACK BOWDEN, MANOOCHHEHR BABANEZHAD AND ELS GOETGHEBEUR
Weak Informativity and the Information in One Prior Relative to Another	MICHAEL EVANS AND GUN HO JANG
A Conversation with David R. Brillinger	VICTOR M. PANARETOS

BERNOULLI

Volume 17, Number 4: November 2011

First passage time law for some Lévy processes with compound Poisson: Existence of a density	COUTIN, L. AND DOROBANTU, D.
Coupling for Ornstein–Uhlenbeck processes with jumps	WANG, F.-Y.
Multipower variation for Brownian semistationary processes	BARNDORFF-NIELSEN, O.E., CORCUERA, J.M. AND PODOLSKIJ, M.
Approximations of fractional Brownian motion	LI, Y. AND DAI, H.
Self-similar scaling limits of non-increasing Markov chains	HAAS, B. AND MIERMONT, G.
Some particular self-interacting diffusions: Ergodic behaviour and almost sure convergence	CHAMBEU, S. AND KURTZMANN, A.
Absolute regularity and ergodicity of Poisson count processes	NEUMANN, M.H.
Probabilistic sampling of finite renewal processes	ANTUNES, N. AND PIPIRAS, V.
Sharp maximal inequalities for the moments of martingales and non-negative submartingales	OSĘKOWSKI, A.
Asymptotics of trimmed CUSUM statistics	BERKES, I., HORVÁTH, L. AND SCHAUER, J.
Support vector machines with a reject option	WEGKAMP, M. AND YUAN, M.
Tensor-based projection depth	HU, Y., WANG, Y. AND WU, Y.
Estimation for an additive growth curve model with orthogonal design matrices	HU, J., YAN, G. AND YOU, J.
Some intriguing properties of Tukey's half-space depth	DUTTA, S., GHOSH, A.K. AND CHAUDHURI, P.

ICSA Pao-Lu Hsu Award

The Pao-Lu Hsu Prize is presented every three years by the International Chinese Statistical Association (ICSA), usually at an ICSA conference, to an individual under the age of 50, who makes influential and fundamental contributions to any field of statistics and probability, and exemplifies Hsu's deep involvement in developing statistics and probability research with significant impact on education.

Hsu, who was born in 1910, was as a pioneer and founder of the newly-formed discipline of statistics and probability in China. Hsu was best known for his rigorous research with depth and breadth, and for his profound impact on younger generations. He became the first professor of statistics and probability at Beijing University in 1940. In 1948, he was elected to the very first class of Academicians of the Chinese Academy of Sciences. He published about 40 articles; see *Pao-Lu Hsu Memorial Collection* published by Peking University Press for more details.

The prize is open to all nationalities. Priorities are given to the candidates whose work contributes greatly to the research and education of Chinese statisticians. The award recipient will speak at an ICSA International Conference. The award includes \$3000 in cash prize.



Eligibility

An individual is eligible if he/she has not reached 51 years of age by January 1 following the year of nomination.

Nomination Process

Send the following materials to Award Committee Chair, Professor Xiaotong Shen, via email to the ICSA office oicsa@icsa.org with the subject entitled "PL Hsu Award Nomination". Items below can be sent as pdf, ps or plain text attachments.

- (a) Nomination letter which include the following information: nominator's name, mail/email address and phone number; nominee's name, date of birth, title, institutional affiliation, and contact information; a summary of the supportive evidences that are the basis for the nomination. The length of the nomination letter should not exceed 3 pages.
- (b) Nominee's current CV
- (c) Three letters of recommendation

Deadline

All nominations must be received by February 28, 2012. Subsequent deadlines will be announced by the ICSA.

Additional Information

The ICSA Pao-Lu Hsu Award Committee will review nominations. Nominators and the recipient will be notified by August 2012.



International Chinese Statistical Association

泛華統計協會

<http://www.icsa.org/>

Meeting report: Applied Probability Conference

Kavita Ramanan reports: The 16th Applied Probability Conference, sponsored by the Applied Probability Society of INFORMS and co-sponsored by the IMS, was held from July 6–8, 2011, on the campus of the Royal Institute of Technology (KTH) in Stockholm, Sweden. This three-day conference is part of a series of biannual conferences that is considered a leading forum in applied probability.

This year's conference was organized by Henrik Hult of KTH, Kavita Ramanan of Brown University and Martin Reiman of Bell Laboratories, Alcatel-Lucent, with the help of a program committee and a local organizing committee.

The conference had over 350 participants from 36 countries spanning 5 continents. There were approximately 44 invited sessions, 16 contributed sessions and 42 additional sessions of contributed talks. Funding for advanced graduate students,

post-doctoral fellows and researchers with recently completed PhDs to attend the conference was provided by the Division of Mathematical Sciences at the National Science Foundation. Additional support was provided by Brown University, KTH, Stockholm University, Uppsala University, the Swedish Research Council, the Bernoulli Society and the Swedish Statistical Society.

The conference featured three plenary talks. Philippe Robert from INRIA-Rocquencourt, France, kicked off the conference with a talk on “Scaling methods for the analysis of stochastic networks”, the next day Paul Dupuis from Brown University, USA, spoke on “Accelerating Monte Carlo—What does the Donsker-Varadhan theory have to say?” and Svante Janson from Uppsala University, Sweden, concluded the conference with a talk on “Bootstrap percolation on random graphs.”

There were also two tutorial sessions, the first given by Avi Mandelbaum from the Technion, Israel, on “Empirical Adventures in Call-Centers and Hospitals” and the second delivered by Sid Resnick from Cornell University, USA, on “Modeling Data Network Sessions”. A new introduction to the conference were two “Frontier Sessions” whose goal was to provide an introduction to and discuss challenging open problems in relatively new areas of active research. Amaury Lambert from UPMC, Université Paris 6 organized the one on “Stochastic Models in Phylogenetics” and Andrea Montanari from Stanford University, USA, organized the session on “New Uses of Random Matrices”. There was also a special session “On the Skorokhod Problem” held in honor of the probabilist A.V. Skorokhod who passed away in January, 2011.

There was plenty of time during the coffee and lunch breaks to promote research discussions. The weather was perfect throughout and the conference dinner was held at the beautiful Vasa museum in Stockholm.

The striking buildings on the campus of the Royal Institute of Technology (KTH) in Stockholm, Sweden.



Have you organized or attended any interesting conferences or meetings recently?

Would you like to write about them for the IMS Bulletin?

*Get in touch:
bulletin@imstat.org*

IMS President requests your input

Dear IMS Members

I am writing concerning an important matter that is likely to be of particular interest to our US-based membership, and that may also be of interest to other IMS members.

The Director of the Division of Mathematical Sciences (DMS) at the US National Science Foundation (NSF), Dr. Sastry Pantula, has proposed changing the name of the Division to the Division of Mathematical and Statistical Sciences. I have posted a letter from Dr. Pantula, which includes his explanation of the proposal and rationale for it. The letter is addressed to a subcommittee of NSF's Mathematical and Physical Sciences Advisory Committee (MPSAC), which has asked various professional societies to collect and provide them with feedback on the proposal. You can view this letter here: http://imstat.org/pantulaletter10_6_11.pdf

After learning of this proposal, and while waiting for a statement from the DMS Director to accompany a call for comment from our membership-at-large, the IMS Presidents (current, past and elect) have received comments from some members who have heard about the proposal. It is apparent from these comments that there is a variety of opinions amongst our membership, involving a range of levels of support or concern.

To gain a good impression of the views of all interested members, and in order to provide the requested feedback to the NSF MPSAC, I am writing to encourage your discussion and commentary on the proposal. Please submit your views and comments on or before **November 30, 2011**, to dmsnamechange@imstat.org

It is planned to have a small committee of former IMS Presidents to review the comments received and to prepare a summary of the comments. This summary will be forwarded to the NSF MPSAC and posted on the IMS web page. The summary will not reveal the identities of respondents. However, it will be helpful to the committee if, in writing a comment, members indicate their role as an NSF DMS stakeholder.

The IMS looks forward to receiving your input on this important topic.

Yours sincerely,

Ruth Williams

President, Institute of Mathematical Statistics



It's that time again...

Nominate someone for *IMS Fellowship*, or to receive the *Harry C. Carver Award*, or the *Tweedie New Researcher Award*. Or apply for the *Laha Travel Award* for travel to the World Congress in Istanbul.

All the details are at <http://imstat.org/awards>

Deadlines: Tweedie December 1; Fellows January 31; Carver & Laha February 1

Terence's Stuff: Knowing

There's a world of difference between the talk and the walk. In this column, Terry Speed explains what he knows about knowledge.



On and off through my career, I've encountered people—usually students, occasionally faculty members—who didn't know what they were talking about. Of course that was just how it seemed to me at the time, and I may have been wrong. However, I think I'm able to work out whether someone talking the talk has also walked the walk, at least in the areas with which I am moderately familiar. As with Lieutenant Columbo, a few “dumb” questions are usually enough.

When I was a student, there was always a very great deal to learn, much more than I could ever cope with. I accepted the fact that I would never be on top of everything, and aimed for a more or less adequate grasp of *all*, rather than a really thorough understanding of *part* of the syllabus. Perhaps exams encourage this approach, and no great harm was done, but it now seems as though I was sacrificing quality for quantity.

When I started doing research, with no syllabus saying I needed to learn this and I didn't need to learn that, and no exams, and I alone decided what I learned, I needed a different approach. I had met the concept of arguing “from first principles” in high school, that is, developing a line of reasoning from the axioms to the conclusion, assuming nothing. This became my benchmark for knowing what I knew, and it still is. As a result, my research has been limited to things I can explain from scratch. I will insert a term into a discussion only if I can define and illustrate it; I'll use a theorem in an explanation only if I can prove it on demand. I try to read all the papers I cite in

my own papers, but even here I must hedge a little: what does it mean to say, “I've read that paper”? It's exactly the same issue: can I explain the contents of that paper from first principles? With *that* requirement, I have actually *read* relatively few papers, far fewer than I've cited. I am reluctant to use quotes unless I have read them *in situ*, and ideally all the surrounding text as well. (I find it hard to adhere to this rule, as there are so many wonderful quotes out there, met as quotes, not in context.)

While I was working on my PhD I encountered a new phenomenon: material that I could *never* know, regardless of the amount of time I spent on it. Mathematics is cumulative: to know this, you need to know that, to know that, you need to know the other, and while this doesn't go on *ad infinitum*, the chain can be very long indeed. I became aware of many areas of mathematics that would remain beyond me forever. It is hard to put this assertion to the test, but after trying, I accepted it, even if as nothing more than a statement of my priorities. To paraphrase Niebuhr, “*God grant me the serenity to accept the things I cannot know; courage to master the things I can; and wisdom to know the difference.*”

All that was about my knowing. As a teacher I have spent a lot of time helping others figure out what they know and don't

know, and perhaps will never know. An approach that I often take when a student asks me a question is to go back to something more basic related to their question which they say they understand, and quiz them about that. Not infrequently, there's still a problem, and so we go further back, until we are on solid ground, usually not *ad infinitum*, but sometimes to a *tabula rasa*. Not long ago I asked a student to figure out a certain paper. At our next meeting I asked, “Have you understood it?” and the reply was, “Yes.” I passed over a felt-tipped pen, pointed to my whiteboard and said, “Please explain how to get from line two to line three on page three.” The student demurred, muttering something about thinking under pressure, and so I handed over a piece of paper and said, “Write out the explanation and give it to me later.” I never did get that piece of paper back. It's important to be able to say, “I don't understand.”

I realize that I'm sounding as though everything is black and white, although I do know it's not always clear. But often it is.

As Confucius says: “*When you know a thing, to recognize that you know it, and when you do not know a thing, to recognize that you do not know it. That is knowledge.*” (Arthur Waley's translation; original text: 知之为知之，不知为不知，是知也。)



Emil du Bois-Reymond, 1818–1896

David Hilbert, 1862–1943

IMS meetings around the world

IMS Annual Meetings, 2012 & 2014

IMS sponsored meeting

2012 World Congress/IMS Annual Meeting

July 9–14, 2012

Grand Cevahir Hotel & Convention Center, Istanbul, Turkey

w <http://www.worldcong2012.org/>

The eighth World Congress in Probability and Statistics will be held in Istanbul from July 9 to 14, 2012. It is jointly organized by the Bernoulli Society and the Institute of Mathematical Statistics. Scheduled every four years, this meeting is a major worldwide event for statistics and probability, covering all its branches, including theoretical, methodological, applied and computational statistics and probability, and stochastic processes. It features the latest scientific developments in these fields.

Contacts: Elvan Ceyhan and Mine Çağlar, Co-chairs of the Local Organizing Committee; Arnaldo Frigessi, Chair of the Program Committee.



Istanbul's Bosphorus Bridge connects Europe (on the left) and Asia (right)

Registration
and abstract submission now open at
www.worldcong2012.org

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!

At a glance:

*forthcoming
IMS Annual
Meeting and
JSM dates*

2012

IMS Annual Meeting

@ World Congress:

**Istanbul, Turkey,
July 9–14, 2012**

w <http://www.worldcong2012.org/>

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

w <http://amstat.org/meetings/jsm/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

2015

IMS Annual Meeting

@ JSM: Seattle, WA,
August 8–13, 2015

Joint Statistical Meetings, 2012–2015

IMS sponsored meeting

2012 Joint Statistical Meetings

July 28 – August 2, 2012

San Diego, CA

w <http://amstat.org/meetings/jsm/2012/>

IMS Invited Program: Hans Mueller, University of California, Davis **e** mueller@wald.ucdavis.edu; IMS Contributed Program: Fang Yao, University of Toronto **e** fyao2001@gmail.com

Key dates

September 7: Invited session proposal submission deadline

September 30: CE proposal deadline

December 21: Invited Program online

January 13: CTW proposal deadline

February 1: Deadline for submission of abstracts for IOLs, Invited posters, Topic-Contributed and Regular Contributed abstracts, and Roundtables

May 10: Draft manuscript deadline



IMS sponsored meeting

IMS Annual Meeting @ 2013 JSM

August 3–8, 2013

Montréal, Quebec, Canada

w <http://amstat.org/meetings/jsm/>

IMS sponsored meeting

2014 Joint Statistical Meetings

August 2–7, 2014

Boston, Mass., USA

w <http://amstat.org/meetings/jsm/>

IMS sponsored meeting

IMS Annual Meeting @ 2015 JSM

August 8–13, 2015

Seattle, Washington, USA

w <http://amstat.org/meetings/jsm/>

IMS sponsored meeting

The Second IMS Asia Pacific Rim Meeting**July 1–4, 2012****Tsukuba, Japan****w** <http://www.ims-aprm2012.org/>

Program Chairs: Byeong U. Park **e** bupark@stats.snu.ac.kr), Runze Li **e** rli@stat.psu.edu

Since the massive earthquake struck Japan in March 2011, the local organizing committee and the scientific program committee decided to postpone the meeting until next year. We have rescheduled it to **July 1–4, 2012**, and moved it to Tsukuba, the science city and academic center of Japan, which is about 60km from Tokyo.

We hereby cordially invite you all to attend the meeting next year, when we are certain that you will witness a strong recovery of Japan from one of the most severe natural disasters in recent history.

Akimichi Takemura, LOC Chair; Byeong Park & Runze Li, SC Co-Chairs



IMS co-sponsored meeting

8th Cornell Probability Summer School**July 16–27, 2012****Cornell University, Ithaca, NY****w** <http://www.math.duke.edu/~rtd/CPSS2012/index.html>

The Eighth Cornell Probability Summer School will feature six lecture series by **David Aldous** (UC Berkely), **Sourav Chatterjee** (NYU) and **Remco van der Hofstad** (Eindhoven). In addition Shankar Bhamidi (UNC), Amir Dembo (Stanford), Raissa D'Souza (UC Davis), Gregory Miermont (Paris Sud), and Joel Spencer (NYU) will each give two lectures.

The conference web page above will soon have more information, and a registration form for people who would like to participate. All accepted participants will have their dorm room paid for. US participants can apply for \$400 toward the cost of meals. This meeting is supported by a Research Training Group grant from the National Science Foundation to the probability group at Cornell. This will be last meeting organized by Rick Durrett but the conference series will continue for at least one more year.



IMS co-sponsored meeting

International Symposium in Statistics on Longitudinal Data Analysis**Subject to Outliers, Measurement Errors, and/or Missing Values****July 16–18, 2012****Memorial University, St. John's, Canada****w** www.iss-2012-stjohns.ca

IMS Rep: Brajendra Sutradhar

IMS co-sponsored meeting

36th Conference on Stochastic Processes and their Applications**July 29 – August 2, 2013****University of Colorado, Boulder, USA****w** <http://math.colorado.edu/spa2013/>**ENAR, 2012–2015**

IMS sponsored meeting

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

IMS sponsored meeting

2013 ENAR/IMS Spring Meeting**March 10–13, 2013****Orlando, Florida, USA****w** <http://www.enar.org/meetings.cfm>

IMS sponsored meeting

2014 ENAR/IMS Spring Meeting**March 16–19, 2014****Baltimore, Maryland, USA****w** <http://www.enar.org/meetings.cfm>

IMS sponsored meeting

2015 ENAR/IMS Spring Meeting**March 15–18, 2015****Miami, Florida, USA****w** <http://www.enar.org/meetings.cfm>

IMS co-sponsored meeting

Southeastern Probability Conference**May 14–15, 2012, Duke University, NC****w** TBC

The conference is timed for the Monday and Tuesday after Duke graduation. It will alternate with UNC Chapel Hill. IMS Rep Rick Durrett.



IMS co-sponsored meeting

International Conference *Ars Conjectandi* 1713–2013**October 15–16, 2013, Basel, Switzerland****w** <http://www.statoo.ch/bernoulli13/>

2013 marks the 300th anniversary of the publication of Jacob Bernoulli's book, *Ars Conjectandi*, in 1713. A meeting has been organized to celebrate this: the "International Conference *Ars Conjectandi* 1713–2013" will be held October 15–16, 2013, in Basel, Switzerland.

IMS Representatives on the program committee are Hans Künsch and Lutz Dümbgen.

More IMS meetings around the world

IMS sponsored meeting

14th IMS Meeting of New Researchers in Statistics and Probability

July 26–28, 2012

University of California, San Diego, La Jolla, California, USA

<http://math.ucsd.edu/~nrc2012/>

The Meeting of New Researchers in Statistics and Probability is an annual conference organized under the auspices of the Institute of Mathematical Statistics (IMS). The 14th edition will be held on July 26–28, 2012, at the University of California, San Diego. The purpose of the conference is to promote interaction and networking among new researchers in these fields. The participants will present their research via a short expository talk or a poster and mingle throughout the day. There will be longer talks by senior researchers, as well as panels on teaching, on mentoring of graduate students, on publishing and on grant writing.

Note that the meeting is to be held just prior to the 2012 Joint Statistical Meetings (JSM), which will be in downtown San Diego, about ten miles from the conference site of the UCSD campus in La Jolla.

Anyone who has received a PhD in or since 2007, or expects to receive a PhD by the end of 2012, is eligible to attend, though participation is by invitation only. To apply, please submit a letter of interest, curriculum vitae (both in PDF format), as well as a title and an abstract of your presentation, via our website above.

Deadline for receipt of applications is **February 1, 2012**. Please apply promptly since the number of participants is limited. Higher priority will be given to first time participants. Women and minorities are encouraged to apply. Also, contingent on the availability of funds, we anticipate being able to provide some support for travel and/or housing costs. However, we strongly encourage participants to seek partial funding from other sources.



Black's Beach, La Jolla, is just down the road from the site of the New Researchers' Conference.

IMS co-sponsored meeting

International Statistics Conference 2011

Theme: Statistical Concepts and Methods for the Modern World

December 28–30, 2011, Colombo, Sri Lanka

<http://www.maths.usyd.edu.au/u/shelton/SLSC2011/>

IMS Rep: Peter Hall. This conference is organized by the Applied Statistics Association of Sri Lanka to unite statisticians from across the world through presenting their latest research findings on theory and applications of statistics. Such a forum will incite greater knowledge in the participants and stimulate further research prospects, as well as venturing to modernize approaches to statistical methodologies in educational curricula in Sri Lanka. Participants will have an opportunity to describe their work and the issues involved, share their successes and failures so that others may benefit, and meet with other professional statisticians and those involved in the broader aspects of collecting and analyzing data.

IMS co-sponsored meeting

International Workshop on

Recent Advances in Time Series Analysis (RATS2012)

June 9–12, 2012

Protaras, Cyprus

<http://euclid.mas.uct.ac.cy/~rats2012/>

IMS Rep Dimitris Politis

NEW

Other meetings around the world

Conference on Data Analysis (CoDA)

February 29 – March 2, 2012

Santa Fe, NM

<http://cnls.lanl.gov/coda>

Learn about the challenging research facing scientists and statisticians across the Department of Energy at the first Conference on Data Analysis (CoDA), hosted by the Statistical Sciences Group at Los Alamos National Laboratory. The CoDA poster session will showcase exciting statistical work that could lead to future collaborations; abstracts are due January 27, 2012.

Students: Register and submit your poster to be considered for two travel scholarships of up to \$600 each sponsored by the ASA Section on Physical and Engineering Sciences. Poster competition sponsored by the ASA Section on Defense and National Security (\$400 first prize, membership in ASA and SDNS for top five poster presenters).

11th Winter School on Mathematical Finance Special topics: Systemic risk and Volatility models

January 23–25, 2012

Congrescentrum De Werelt, Lunteren, The Netherlands

<http://staff.science.uva.nl/~spreij/winterschool/winterschool.html>

Two mini courses of 5 hours each will be delivered by Tom Hurd (McMaster University) and Alexander Lipton (Bank of America Merrill Lynch and Imperial College). Special invited lectures will be given by Elyès Jouini (Université Paris-Dauphine), Yuri Kabanov (Université de Franche-Comté), and Josef Teichmann (ETH Zürich). Four short lectures will complete the programme. Information and registration on the website.

Sixth international workshop on Statistical Analysis of Neural Data (SAND6)

May 31 – June 2, 2012

Pittsburgh, PA

<http://sand.stat.cmu.edu>

This workshop series is concerned with analysis methods for neural signals from various sources, including EEG, fMRI, MEG, 2-Photon, and extracellular recordings. It aims to

- * define important problems in neuronal data analysis and useful strategies for attacking them;
- * foster communication between experimental neuroscientists and those trained in statistical and computational methods
- * encourage young researchers, including graduate students, to present their work;
- * expose young researchers to important challenges and opportunities in this interdisciplinary domain, while providing a small meeting atmosphere to facilitate the interaction of young researchers with senior colleagues.

Some travel funds will be available. A series of short talks (20 minutes, including questions) will be given by young investigators (within 5 years of PhD) on a competitive basis. Anyone interested in presenting their work as a talk should submit an abstract by February 28. In addition, all participants are encouraged to present posters involving new methodology, investigation of existing methods, or application of state-of-the-art analytical techniques.

Confirmed keynote speakers: Carlos Brody (Boston U.); Nancy Kopell (Boston University); Chris Moore (Brown); Shigeru Shinomoto (Kyoto); Irene Tracey (Oxford); Nathan Urban (Carnegie Mellon); Van Weeden (MGH, Harvard).

The organizers are Emery Brown, Elizabeth Buffalo, Rob Kass, Liam Paninski, and Jonathan Victor.

Conference in honor of Harry Kesten on his 80th birthday

Sunday, 20 November, 2011

Cornell University, USA

<http://www.statslab.cam.ac.uk/~grg/kesten80.html>

This one-day meeting features six probability lectures in honor of Harry Kesten on the occasion of his 80th birthday, followed by a celebratory dinner. All welcome.

Talks by: Hugo Duminil-Copin, Rick Durrett, Geoffrey Grimmett, Lionel Levine, Vlasov Sidoravicius and Stanislav Smirnov; with an introduction by Laurent Saloff-Coste.

One-day probability meeting in honour of
Harry Kesten
on the occasion of his 80th birthday

Sunday, November 20th, 2011 • Cornell University

Organizers:
Geoffrey Grimmett, Laurent Saloff-Coste, Vlasov Sidoravicius

Speakers:
Hugo Duminil-Copin - Weizmann Institute
Rick Durrett - Duke University
Geoffrey Grimmett - Cambridge University
Lionel Levine - Cornell University
Vlasov Sidoravicius - Penn State
Stanislav Smirnov - University of Geneva

With an Introduction by Laurent Saloff-Coste - Cornell University

Statistics & Probability Letters (SPL) is published by Geoffrey Grimmett & J. J. Grimmett (Eds.) at the University of Cambridge. For more information visit <http://www.statslab.cam.ac.uk/spl/>

Other meetings around the world

Confronting Intractability in Statistical Inference

April 16–19, 2012

University of Bristol, UK

w <http://www.sustain.bris.ac.uk/ws-Intractability/>

The number of participants is limited, those interested are asked to apply via the link above.

Some financial support will be available, priority will be given to young researchers

This workshop will bring together a group of world-leading researchers whose work addresses intractability, in its various forms, with a diverse set of techniques. The aim is to create an event at which experts highlight the sources of difficulty in their respective fields of specialisation, describe recent developments which treat these issues and thereby foster opportunities for transfer of ideas and methodology. Topics of interest include, but are not limited to:

- Inference in models on high and infinite dimensional spaces, via Monte Carlo methodology and deterministic approximations
- The applied mathematics/statistics interface, data assimilation and inference on function spaces
- Approximate Bayesian computation and composite likelihood methods
- Statistical treatment of computer experiments and complex dynamical models

11th Islamic Countries Conference on Statistical Sciences (ICCS-11)

NEW DATES: December 19–22, 2011

NEW LOCATION: Lahore, Pakistan

w <http://www.iccs11.isoss.net>

In spite of all our efforts from the leadership of ISOSS, UAS, and the LOC of ICCS-11 and IASC-3 we received very limited financial support from the sponsors. For obvious reasons the LOC in Amman, Jordan has indicated its inability to provide essential support for holding the conference including covering costs of ISOSS officials. In this situation ISOSS leadership strongly feels that the conference could not be held in its advertised venue in Amman.

Fortunately, the ISOSS Headquarters has offered an alternative venue for ICCS-11 in Lahore, Pakistan around the same dates (19–22 December instead of 18–21). We are told that the local hospitality of the participants from low income countries and students will be covered through domestic sponsors. We understand this venue is not the best, and inconvenient for many of our Western colleagues. But under the current situation, it is a reasonable option, and certainly much better than cancelling ICCS-11. Moreover, since the SPC has accepted over 160 papers after peer review, we do are confident that this will be a good conference.

XII Latin American Congress of Probability and Mathematical Statistics (CLAPEM)

March 26–30, 2012

Viña del Mar, Chile

w <http://clapem2012.mat.puc.cl>

The XII CLAPEM is the largest conference gathering Probabilists and Statisticians in the Latin American region. It is organized by the Latin American Chapter of the Bernoulli Society and takes place every two/three years, attracting researchers and students from the most important Latin American centers. The CLAPEM activities include: thematic sessions, short courses, lectures held by invited researchers, sessions of oral and poster contributions, and satellite meetings.

Financial support is available for PhD students, Postdoctoral Fellows and/or young academics (priority will be given to accepted oral or poster contributions). Deadline for submission of applications is December 30, 2011. Please visit the webpage above for other key deadlines, abstract submissions and additional information.

Invited Speakers: Reinaldo Arellano (Pontificia Universidad Católica de Chile); Marcia Branco (Universidade de Sao Paulo, Brasil); Alan Gelfand (Duke University); Madalin Guta (The University of Nottingham, UK); Michael Jordan (University of California, Berkeley); Steven Lalley (University of Chicago); Yanyuan Ma (Texas A&M University); Fabio Martinelli (University of Roma, Italy); Grégory Miermont (Université Paris-Sud, France); Carl Mueller (University of Rochester, USA); Victor Pérez-Abreu (Centro de Investigaciones Matemáticas, México); Marina Vannucci (Rice University, USA); S.R. Srinivasa Varadhan (New York University, USA); Frederi Viens (Purdue University, USA); Grace Wahba (University of Wisconsin-Madison, USA)

XVII Brazilian School of Probability (XVII EBP)

August 4–10, 2013

Rio de Janeiro State, Brazil (exact location TBA)

w <http://www.im.ufrj.br/ebp17/>

[im.ufrj.br/ebp17/](http://www.im.ufrj.br/ebp17/)

(under construction)

Organizing

Committee:

Alexsandro Gallo,

Glauco Valle,

Leandro Pimentel,

Maria Eulalia Vares

(Coordinator)

27th International Workshop on Statistical Modelling July 16–20, 2012

Prague, Czech Republic

w <http://iws2012.karlin.mff.cuni.cz/>

This is an annual international workshop to promote and develop the use of statistical modelling in research and applications.

Keynote speakers: Malu Luz Calle (Universitat de Vic, Spain), Paul Eilers (Erasmus University Medical Center Rotterdam, the Netherlands), Bob O'Hara (Biodiversity and Climate Research Centre Senckenberg, Frankfurt am Main, Germany), Thomas Kneib (Carl von Ossietzky Universität Oldenburg, Germany), Michal Kulich (Charles University in Prague, Czech Republic).

Pre-conference short course: Dimitris Rizopoulos (Erasmus University Medical Center Rotterdam, The Netherlands): *An Introduction to Joint Models for Longitudinal and Survival Data with Applications in R*.

Deadline for submission of abstracts of contributed papers, and for submission of applications for student travel grants, is **January 31, 2012**.

The beautiful city of Prague, in the Czech Republic, is the venue for the 27th International Workshop on Statistical Modelling

Pan-American Advanced Studies Institute:

Topics in percolative and disordered systems

January 2–14, 2012, Santiago de Chile and Buenos Aires, Argentina

w <http://pasi2012.mat.puc.cl>

PASI will take place in Santiago (January 2–7), and Buenos Aires (January 9–14). The school will allow North American and Latin American graduate students, postdocs and junior faculty to attend a cutting edge activity with a distinctive Pan-American focus.

Featuring lectures by Omer Angel, University of British Columbia; Gérard Ben Arous, Courant Institute; Ivan Corwin, Courant Institute; Pablo Ferrari, Universidad de Buenos Aires; Andrea Montanari, Stanford; Yuval Peres, Microsoft Research; Jeremy Quastel, University of Toronto; Alejandro Ramírez, PUC, Santiago; Vlas Sidoravicius, CWI Amsterdam and IMPA; Daniel Stein, Courant Institute; María Eulalia Vares, CBPF.

Talks in Santiago from Julien Berestycki, Université Pierre et Marie Curie; Jiri Cerny, ETH Zürich; Mike Cranston, University of California, Irvine; Alexander Drewitz, ETH Zürich; Alexander Fribergh, Courant Institute (NYU); Hubert Lacoin, Université Paris Dauphine; Leonardo Rolla, IMPA, Rio de Janeiro.



Other meetings around the world

44th Journées de Statistique

Brussels, May 21–25, 2012

W <http://jds2012.ulb.ac.be/>

[See poster below]

The 44th Journées de Statistique, since 1970 the annual meeting of the Société française de Statistique, will take place in Brussels, on the campus of the Université libre de Bruxelles, from May 21 through 25, 2012.

The Journées de Statistique are the most important meeting of the French-speaking statistical community worldwide. They have been held in Marseille in 2010 and Bordeaux in 2009, and also in Canada (Ottawa 2008, Quebec 1996), Morocco (Fes 2000), Switzerland (Neuchâtel 1994, Lausanne 1987), Tunisia (Tunis 2011). Belgium has been the host in 1982, 1992 and 2002, and will pursue this decennial tradition with 2012.

All statistical themes, theoretical and applied, are welcome, but special attention will be given to dependent risks and econometrics, biostatistics, high-dimensional data, etc.

Contributed talks and posters are welcome both in English and French.

For further information, on-line registration, and the submission of abstracts, please visit the conference official website <http://jds2012.ulb.ac.be/>

Important dates on the agenda: November 2011: call for contributed talks / January 15 2012: early registration / February 1st 2012: last deadline for submission of contributed talks / March 10 2012: notification of acceptance to authors / April 8 2012: registration fees increase! / April 16 2012: final program issued.

Contact e jds2012@ulb.ac.be

Conference on Probability, Control and Finance, to honor Prof. Ioannis Karatzas' 60th birthday

June 4–8, 2012

Columbia University, New York

W <http://math.columbia.edu/procofin/>

This is a preliminary announcement.

Registration will open later this academic year. We will ensure that you receive any essential updates. Further details will be made available at the website. The organizers are Peter Bank, Adrian Banner, Jaksa Cvitanic, Panagiotas Daskalopoulos, Kostas Kardaras, Marcel Nutz, Johannes Ruf, and Gordan Zitkovic.

44^e Journées de Statistique
de la SFdS

21-25 mai 2012
ULB



Patricia Couton : « Jour de fête au Sablon » – patriciacouton@imsh.com

Employment Opportunities around the world

Canada: Edmonton, AB

Department of Mathematical and Statistical Sciences

Assistant Professor - Statistics

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9024984

Canada: Montreal, PQ

Université de Montreal, Math and stat

Professor

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8888754

China: Macau

University of Macau

Academic Positions in Mathematics

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9054813

China: Shanghai

Shanghai Jiao Tong University, Department of Mathematics and Institute of Natural Sciences

Faculty in Statistics

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9012237

Hong Kong: http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8932853



THE HONG KONG UNIVERSITY OF SCIENCE AND TECHNOLOGY

Professorship in the area of Quantitative Finance

The Hong Kong University of Science and Technology (HKUST) is searching for a senior scholar interested in launching a new institute in quantitative finance and leading this interdisciplinary initiative in HKUST to prominence. The initial appointment will be a professorship in a department (or with joint appointment in multiple departments) with substantial interest in quantitative finance.

Contributing to Hong Kong's role as a global financial center, HKUST is aiming to establish a cross-school institute to encourage interdisciplinary research in finance. The institute will emphasize the application of quantitative tools to solve problems in the financial markets in Asia-Pacific, including Greater China, with focus on asset pricing and risk management. We are seeking a leading scholar who can provide leadership in launching the institute. The appointee is expected to serve as the Director of the institute upon the formal establishment of the institute.

We invite applications from candidates who have strong academic credentials in both financial economics and quantitative finance, and a high commitment and interest level to outreach the industry. Regional awareness of Mainland China and experiences in academia-industry collaboration would be useful. An excellent record of scholarship eligible for a senior appointment at Professor level is expected.

Applications including a curriculum vitae, a vision statement, copies of two research publications, as well as the names, emails and addresses of at least three referees should be directed to the Chair of the Search Committee by email : <IFsearch@ust.hk>. Review of applications will start immediately, and will continue until the position is filled.

For further information about HKUST, please visit <http://www.ust.hk>.

(Information provided by applicants will be used for recruitment and other employment-related purposes.)

Employment Opportunities around the world

Hong Kong: Hong Kong

The Hong Kong University of Science and Technology Department of Information Systems, Business Statistics and Operations Management

Senior Instructor of Rank Comparable to Associate Professor
http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8746034

The Hong Kong University of Science and Technology (HKUST) invites applications for the position of a senior instructor in Business Statistics, beginning January 1, 2012. The Department of Information Systems, Business Statistics and Operations Management (ISOM) will accept applications until the position is filled. A PhD in statistics or a related area is required. Applicants with experience in teaching in MBA programs are particularly welcome. Applicants with less experience may be considered for appointment at the rank comparable to that of an Assistant Professor.

The successful applicant is expected to play an important role in teaching and developing business statistics courses for undergraduate and MBA programs of the School of Business and Management. Furthermore, the successful applicant will have opportunities to teach in various executive education programs and EMBA programs for additional income. Salary depends on qualifications/ experience and is comparable to that of an Associate Professor.

Special Instructions to Applicants:

Applicants must submit a letter of application and curriculum vitae. Please arrange for three current letters of reference to be sent to: *Search Committee (Statistics), Department of ISOM, School of Business and Management, HKUST, Clear Water Bay, HONG KONG.* For inquiries, please email: stat11@ust.hk.

Germany: Aachen

RWTH Aachen University

Full Professor in Statistics and Stochastic Modelling
http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8879227

Italy: Milan

Università Bocconi, Department of Decision Sciences

Assistant Professor Decision Sciences
http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8669710

Italy: Lucca

IMT Institute for Advanced Studies Lucca

Assistant Professor in Statistical Physics
http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8806805

New Zealand: Palmerston North

Massey University

Lecturer in Mathematics
http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8976612

Singapore:

Yale-NUS College

Faculty Positions
http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8742520

Switzerland: Lausanne

Swiss Federal Institute of Technology, Lausanne (EPFL)

PhD Position in Statistics/Applied Probability at EPFL
http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9102768

Taiwan: Taipei

National Taiwan University, Department of Mathematics

All ranks
http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9014468

U.A.E.: Abu Dhabi

Khalifa University

Department Chair
http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9031813

United Kingdom: Cambridge

University of Cambridge, Department of Pure Mathematics and Mathematical Statistics

University Lectureship in Probability
http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9102814

United Kingdom: Cambridge

University of Cambridge, Department of Pure Mathematics and Mathematical Statistics

Postdoctoral Research Fellowships in Probability (2 posts)
http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9102762

United States: Auburn, AL**Auburn University**

Assistant Professor

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8630650**United States: Phoenix, AZ****Arizona State University at the West Campus**

Assistant Professor in Statistics

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8872010**United States: Tucson, AZ****Pima Community College District**

Mathematics Faculty - Multiple Campuses

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9062536**United States: Irvine, CA****University of California, Irvine**

Associate/Full Professor

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8806787**United States: San Francisco, CA****Department of Mathematics, San Francisco State University**Assistant or Associate Professor of Mathematics (tenure-track) in
Biostatisticshttp://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8921425**United States: Stanford, CA****Stanford University**

Stein Fellow

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8432752**United States: Stanford, CA****Stanford University**

Asst Prof/Assoc Prof

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8432735**United States: Boulder, CO****University of Colorado**

Assistant Professor of Applied Mathematics

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8879655**United States: Fort Collins, CO****Department of Statistics, Colorado State University**

Assistant Professor Tenure Track Faculty Position

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8935416**United States: Fort Collins, CO****Department of Statistics, Colorado State University**

Special Appointment Faculty Position

[Http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9075682](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9075682)**United States: Athens, GA****University of Georgia, Department of Statistics**

Assistant Professor

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8783856

*Visit the jobs section on the IMS
website, where you can:*

*View job opportunities in probability and
statistics, including academia and industry*

Post your resume/CV online

*Create personal Job Alerts, and never let a
matching job opportunity pass you by!*

<http://jobs.imstat.org/>



Employment Opportunities around the world

United States: Atlanta, GA

Georgia Tech

The School of Mathematics at Georgia Tech is accepting applications for faculty positions at all ranks and in all areas of Pure and Applied Mathematics and Statistics. Applications by highly qualified candidates from groups underrepresented in the mathematical sciences are particularly encouraged.

See www.math.gatech.edu/resources/employment for more details and application instructions.

United States: Grinnell, IA

Grinnell College

Assistant Professor of Mathematics and Statistics

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8976453

United States: Boise, ID

Boise State University, Department of Mathematics

Tenure-track Assistant Professor in Statistics

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8950922

United States: Chicago, IL

University of Chicago, Department of Statistics

Director of Undergraduate Studies [*see display ad opposite*]

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8879996

United States: Chicago, IL

University of Chicago, Department of Statistics

Assistant Professor [*see display ad opposite*]

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8879991

United States: Chicago, IL

DePaul University

Assistant/Associate Professor

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8976404

United States: DeKalb, IL

Northern Illinois University

Assistant Professor in Actuarial Science

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9046474

United States: DeKalb, IL

Northern Illinois University

Assistant Professor

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9060922

United States: Amherst, MA

UMass Amherst & Five Colleges Inc.

Postdoctoral Research Associate

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8668901

United States: Boston, MA

Dana Farber Cancer Institute

Assistant/Associate Professor

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9057697

United States: Boston, MA

Boston University

Tenure Track Position:

Stochastic Processes and Stochastic Analysis

The Department of Mathematics and Statistics at Boston University invites applications at the tenure-track Assistant Professor level in Stochastic Processes and Stochastic Analysis. PhD required, salary commensurate with experience. The position will begin Fall 2012, subject to final budgetary approval. Strong commitment to research and teaching is essential.

Please submit the AMS Application Cover Sheet, CV, research statement, teaching statement, and at least four letters of recommendation, one of which addresses teaching, to mathjobs.org. Alternatively, send all material to *Stochastic Processes Search, Department of Mathematics and Statistics, Boston University, 111 Cummings St., Boston, MA 02215*.

Application deadline January 9, 2012.

Boston University is an Affirmative Action, Equal Opportunity employer.

United States: Williamstown, MS

Williams College

Assistant Professor of Statistics

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8397181

United States: Brunswick, ME

The Department of Mathematics at Bowdoin College

Statistics Position

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8436857


United States: Ann Arbor, MI


Univ of Michigan Dept of Statistics

Asst. Professor

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8341842

United States: Chicago, IL

Academic Career Opportunities




THE UNIVERSITY OF
CHICAGO

Position Title: Director of Undergraduate Studies

Req # 00949

The Department of Statistics at the University of Chicago seeks to appoint a Director of Undergraduate Studies at the academic rank of Senior Lecturer. This appointment will begin no later than September 2012.

The successful candidate will be responsible for coordination and development of the undergraduate program and will be expected to teach four 10-week courses each year, at least three of which will be at the undergraduate level. Teaching of graduate-level courses is a possibility depending on the candidate's qualifications. Duties will include assignment and assessment of effectiveness of teaching assistants, training of new instructors (including graduate students as instructors), development or deployment of learning technology in the department and, together with the Departmental Counselor, advising undergraduates, including students majoring and minoring in Statistics, on course selection in the Department. Qualified candidates may also teach graduate courses in the Department's Master's program and participate in advising Master's students on their final paper.

Applicants must have a PhD in Statistics, a broad knowledge of the field, and outstanding effectiveness and competence in teaching at the undergraduate level. Applications must include descriptions of previous experience in statistical research and in teaching. To ensure full consideration of your application, you should apply by December 1, 2011. Screening will continue until the position is filled.


All applicants must apply through the University's Academic Jobs website <http://tinyurl.com/3umgs37>. A cover letter describing past statistical teaching and research experience and a curriculum vitae must be uploaded to be considered as an applicant. Three letters of reference will be required. Referral letter submission information will be provided during the application process.


Requests for further information should be sent to search@galton.uchicago.edu.

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

<http://tinyurl.com/3umgs37>

United States: Chicago, IL

Academic Career Opportunities




THE UNIVERSITY OF
CHICAGO

Position Title: Assistant Professor

Req # 00945

The Department of Statistics at the University of Chicago invites applications from exceptionally qualified candidates for faculty positions at the rank of Assistant Professor. We seek individuals doing advanced research with a basis in statistical theory, methodology, or probability. As part of a University of Chicago initiative, some applicants would be expected to work in scientifically focused computation or applied mathematics, but hiring is not limited to that initiative. It is expected that all successful applicants will engage in the direction of doctoral dissertations, as well as teaching at the undergraduate and graduate levels. Interdisciplinary collaboration will be particularly valued. While not all applicants need be specifically trained in statistics, they must have doctorates in statistics or some field of mathematics or science where statistical concepts or methods play an important role. Appointments may be made jointly with another department in the University. A demonstrated research excellence appropriate to the rank is essential.

Applicants must apply on line at the University of Chicago Academic Jobs website at <http://tinyurl.com/3upz8ur>, and must upload a cover letter and CV. Three letters of reference will be required. Referral letter submission information will be provided during the application process. In addition, up to three relevant research publications may also be sent to the Search Committee.

Application screening will begin no later than November 1, 2011; submission by December 1, 2011, will ensure consideration during this academic year, but the search will continue until all positions are filled or the search is closed.

Further inquiry and any requested information other than that uploaded should be sent to the Search Committee at search@galton.uchicago.edu or to

Search Committee
Department of Statistics, Eck 108
University of Chicago
5734 University Avenue
Chicago, IL 60637

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

<http://tinyurl.com/3upz8ur>

Employment Opportunities around the world

United States: Columbia, MO

University of Missouri, Department of Statistics

Assistant Professor

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8332793

United States: Columbia, MO

University of Missouri

Postdoctoral Fellow

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8963592

United States: University, MS

University of Mississippi, Department of Mathematics

Assistant Professor

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8951177

United States: Raleigh, NC

North Carolina State University

Tenure and Non-Tenure Track Faculty Positions

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8920972

United States: Research Triangle Park, NC

North Carolina State University

Deputy Director of SAMSI

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8584196

United States: New Brunswick, NJ

Rutgers University, Dept of Statistics & Biostatistics

Assistant Professor

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8838776

United States: New York, NY

Columbia University - Grad School of Business

Assistant/Associate Professor

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8930718

United States: Ithaca, NY

Cornell University

Tenure-Track Professor: Operations Research and Information Engineering

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8800601

United States: Columbus, OH

Mathematical Biosciences Institute

MBI Early Career Award

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8836861

United States: Columbus, OH

Mathematical Biosciences Institute

MBI Postdoctoral Fellowship

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8836841

United States: New York, NY

Department of Statistics

Columbia University

Faculty Position Starting Fall 2012

The Department of Statistics invites applications for one or more positions as Assistant Professor in statistics to begin as of July 1, 2012. A Ph.D. in statistics or a related field and commitment to high quality research and teaching in statistics and/or probability are required. Outstanding candidates in all areas are strongly encouraged to apply. Candidates will be expected to sustain an active research and publication agenda and to teach in the departmental undergraduate and graduate programs.

The department currently consists of 20 faculty members, 40 PhD students, and over 100 MS students. The department has been expanding rapidly and, like the University itself, is an extraordinarily vibrant academic community. For further information about the department and our activities, centers, research areas, and curricular programs, please go to our web page at: <http://www.stat.columbia.edu>

Please initiate the application process at <https://academicjobs.columbia.edu/applicants/Central?quickFind=55392>

In addition to creating an application profile and uploading a CV at the Columbia RAPS site, a complete application, to include curriculum vitae, statement of teaching philosophy, one writing sample or publication and 3 letters of recommendation, must also be submitted through Head Hunter at <https://editorialexpress.com/hhc>

Please note that an application will not be considered complete unless the process is completed in both Head Hunter and the Columbia RAPS system.

Inquiries may be made to dk@stat.columbia.edu

Review of applications begins on December 15, 2011

Columbia University is an Equal Opportunity/Affirmative Action employer.

United States: Portland, OR

Portland State University

Maseeh Professorship in Mathematical Sciences

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9100435

United States: Portland,OR**Portland State University**

Assistant Professor in Statistics

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9101049**United States: Philadelphia,PA****Department of Statistics, The Wharton School**

Post-doctoral Fellowship

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8889089**United States: Pittsburgh,PA****Carnegie Mellon University/Department of Statistics**

Tenure-track, lecturer, and visiting faculty

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8789253**United States: University Park, PA****Penn State's Department of Statistics**

Tenure-track Positions

The Department of Statistics at Penn State seeks to fill multiple tenure-track positions, to begin August 2012. Candidates with PhD in statistics or related field who demonstrate excellence in research and teaching are encouraged to apply.

See <http://www.stat.psu.edu> for particulars.

Please apply at mathjobs.org; or send letter of application, curriculum vitae, and three letters of recommendation to: *Chair, Faculty Search Committee, Department of Statistics, 326-I Thomas Building, University Park, PA 16802-2111*. Screening will begin December 2, 2011.

Penn State is committed to affirmative action, equal opportunity and the diversity of its workforce..

United States: Pittsburgh, PA**Carnegie Mellon University**

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

United States: Austin,TX**The University of Texas at Austin**

Faculty

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8833505**United States: College Station,TX****Texas A&M University**

Research Scientist

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8713090**United States: Dallas-Fort Worth,TX****University of North Texas, Department of Mathematics**

Tenure-track assistant professor and tenured associate or full professor in statistics

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9080093**United States: Salt Lake City,UT****Department of Mathematics**

Math Faculty

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8866132**United States: Fairfax,VA****George Mason University**

Assistant Professor of Statistics

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8930541**United States: Blacksburg,VA****Virginia Tech**

Assistant Professor

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8840463**United States: Seattle,WA****Fred Hutchinson Cancer Research Center**

Statistical Programmer

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8958069**United States: Milwaukee,WI****Marquette University, MSCS Department**

Assistant Professor

http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8943012


International Calendar of Statistical Events

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

December 2011

December 13–16: University of Alabama at Birmingham. Next Generation Sequencing: Technology & Statistical Methods **w** http://www.soph.uab.edu/ssg/nhgri_r25/firstshortcourse

UPDATED **December 18–21:** Lahore, Pakistan. 11th Islamic Countries Conference on Statistical Sciences (ICCS-11) **w** <http://www.iccs11.isoss.net/>

 **December 28–30:** Colombo, Sri Lanka. International Statistics Conference 2011 *Statistical Concepts and Methods for the Modern World* **w** <http://www.maths.usyd.edu.au/u/shelton/SLSC2011/>

December 28–31: Hong Kong, China. 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>

January 2012

January 1–6: Hyderabad, India. 22nd Annual Conference of The International Environmetrics Society **w** www.ties2012.com/

January 2–4: Kolkata, India. Contemporary Issues and Applications of Statistics (CIAS2012) **w** <http://www.isical.ac.in/~cias>

NEW **January 2–14:** Santiago de Chile and Buenos Aires, Argentina. Pan-American Advanced Studies Institute (PASI): Topics in percolative and disordered systems. **w** <http://pasi2012.mat.puc.cl>

NEW **January 23–25:** Lunteren, The Netherlands. 11th Winter School on Mathematical Finance. Special topics: Systemic risk and Volatility models. **w** <http://staff.science.uva.nl/~spreij/winterschool/winterschool.html>

January 23–27: Centre International de Rencontres Mathématiques (CIRM), Marseille, France. Concentration inequalities and their applications **w** <http://www.cirm.univ-mrs.fr/>

February 2012

February 1–3: Karlsruhe, Germany. Time Series: Models, Breaks and Applications **w** <http://ts-mba.math.kit.edu/>

February 13–17: Sydney, Australia. MCQMC 2012 **w** <http://www.mcqmc2012.unsw.edu.au/>

NEW **February 29 – March 2:** Santa Fe, NM. Conference on Data Analysis (CoDA) **w** <http://cnls.lanl.gov/coda>

March 2012

March 14–16: Hong Kong. IAENG International Conference on Data Mining and Applications 2012 **w** www.iaeng.org/IMECS2012/ICDMA2012.html

NEW **March 26–30:** Viña del Mar, Chile. XII Latin American Congress of Probability and Mathematical Statistics (CLAPEM) **w** <http://clapem2012.mat.puc.cl>

March 30–31: Washington DC. Information and Econometrics of Networks **w** www.american.edu/cas/economics/info-metrics/workshop/workshop-2012-spring.cfm

April 2012

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

NEW **April 16–19:** University of Bristol, UK. Confronting Intractability in Statistical Inference **w** <http://www.sustain.bris.ac.uk/ws-Intractability/>

April 18–20: Poznań, Poland. International Congress of Polish Statistics to celebrate the 100th anniversary of the Polish Statistical Association **w** <http://www.stat.gov.pl/pts/>

May 2012

NEW  **May 14–15:** Duke University, NC. Southeastern Probability Conference **w** TBC

May 21–25: Brussels, Belgium. 44th Journées de Statistique **w** <http://jds2012.ulb.ac.be/>

NEW **May 31 – June 2:** Pittsburgh, PA. Sixth international workshop on Statistical Analysis of Neural Data (SAND6) **w** <http://sand.stat.cmu.edu>


June 2012

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

NEW June 4–8: Columbia University, New York. Conference on Probability, Control and Finance, to honor Prof. Ioannis Karatzas' 60th birthday **w** <http://math.columbia.edu/procofin/>

June 4–29: University of British Columbia, Vancouver, Canada. **PIMS-Mprime Summer School in Probability** **w** <http://www.math.ubc.ca/Links/ssprob12/>

June 5–8: Chania, Crete. **Second Stochastic Modeling Techniques and Data Analysis International Conference (SMTDA)** **w** <http://www.smta.net/>

NEW  June 9–12: Protaras, Cyprus. International Workshop on Recent Advances in Time Series Analysis (RATS2012) **w** <http://euclid.mas.ucy.ac.cy/~rats2012/>

June 15–19: Chalkidiki, Greece. **First Conference of the**

International Society for Nonparametric Statistics (ISNPS) **w** <http://www.isnpstat.org/>


June 18–22: MIT, Cambridge, MA, USA. **The 2012 Stochastic Networks Conference** **w** <http://stoch-nets-2012.lids.mit.edu/>

June 20–24: Purdue University, West Lafayette, Indiana. **8th International Symposium on Statistics** **w** www.stat.purdue.edu

June 23–26: Boston, MA, USA. **ICSA 2012 Applied Statistics Symposium.** **w** TBC


June 25–29: Kyoto, Japan. **2012 ISBA World Meeting** **w** <http://www2.e.u-tokyo.ac.jp/~isba2012/>

July 2012

 July 1–4: Tsukuba, Japan. **IMS Asia Pacific Rim Meetings.** **w** <http://www.ims-aprm2012.org/> (meeting postponed from July 2011 due to the earthquake)

July 3–6: University of Oslo, Norway. **Third biennial International Statistical Ecology Conference** **w** <http://www.cees.uio.no/news/2010/isec2012.html>

 July 9–14: Istanbul, Turkey. **IMS Annual Meeting 2012 in conjunction with 8th World Congress in Probability and Statistics.** **w** <http://www.worldcong2012.org/>

 July 16–18: Memorial University, St. John's, Canada. **International Symposium in Statistics (ISS) on Longitudinal Data Analysis Subject to Outliers, Measurement Errors, and/or Missing Values** **w** www.iss-2012-stjohns.ca

NEW July 16–20: Prague, Czech Republic. **27th International Workshop on Statistical Modelling** **w** <http://iws2012.karlin.mff.cuni.cz/>

July 16–20: Będlewo (near Poznań), Poland. **International Conference on Trends and Perspectives in Linear Statistical Inference [LinStat 2012], and 21st International Workshop on Matrices and Statistics [IWMS 2012]** **w** <http://linstat2012.au.poznan.pl/>

Meeting organizer's to do list




Continues on page 30

International Calendar *continued*

July 2012 continued

  July 16–27: Cornell University, Ithaca, NY. 8th Cornell Probability Summer School **w** <http://www.math.duke.edu/~rtd/CPSS2012/index.html>

July 17–20: SAMSI, NC, USA. **Nonlocal Continuum Models** [SAMSI Research Program] **w** www.samsi.info

 July 26–28: University of California, San Diego, La Jolla, California. **14th IMS Meeting of New Researchers in Statistics and Probability** **w** <http://math.ucsd.edu/~nrc2012/>

 July 28 – August 2: San Diego, California. **JSM2012**. **w** <http://amstat.org/meetings/jsm/2012/index.cfm>

August 2012

August 6–17: SAMSI, NC, USA. **Computational Advertising** [SAMSI Research Program] **w** www.samsi.info

August 26–29: SAMSI, NC, USA. **Data-Driven Decisions in Healthcare** [SAMSI Research Program] Opening Workshop **w** www.samsi.info

September 2012

September 9–12: SAMSI, NC, USA. **Statistical and Computational Methodology for Massive Data Sets** [SAMSI Research Program] Opening Workshop **w** www.samsi.info

March 2013

 March 10–13: Orlando, Florida. **2013 ENAR/IMS Spring Meeting**. **w** <http://www.enar.org/meetings.cfm>


July 2013

 July 29 – August 2: University of Colorado, Boulder, USA. **36th Conference on Stochastic Processes and their Applications** **w** <http://math.colorado.edu/spa2013/>

August 2013

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

JSM2013. **w** <http://amstat.org/meetings/jsm/>

 August 4–10: XVII Brazilian School of Probability (XVII EBP), Rio de Janeiro State, Brazil (exact location TBA). **w** <http://www.im.ufrj.br/ebp17/> (under construction)

August 24–31: Hong Kong. **International Statistical Institute: 59th ISI World Statistics Congress** **w** www.isi2013.hk

October 2013

 October 15–16: Basel, Switzerland. **International Conference Ars Conjectandi 1713–2013** **w** <http://www.statoo.ch/bernoulli13/>

March 2014

 March 16–19: Baltimore, Maryland. **2014 ENAR/IMS Spring Meeting**. **w** <http://www.enar.org/meetings.cfm>

July 2014

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

August 2014

 August 2–7: Boston, MA. **JSM2014 and ASA's 175th Anniversary**. **w** <http://amstat.org/meetings/jsm/>

August 2015

 August 8–13: Seattle, WA. **JSM2015**. **w** <http://amstat.org/meetings/jsm/>

Are we missing something? If you know of any statistics or probability meetings which aren't listed here, please let us know. Email the details to Elyse Gustafson at erg@imstat.org. We'll list them here in the *Bulletin*, and online too, at www.imstat.org/meetings

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6: September	August 15	September 1	September 15
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8: December	November 1	November 15	December 1

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