

March 2012

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## World Congress: *funding update*

The eighth World Congress in Probability and Statistics, which includes the 2012 IMS Annual Meeting, will be held July 9–14, 2012, in Istanbul, Turkey (see [www.worldcong2012.org](http://www.worldcong2012.org)).

The Congress organisers are pleased to announce that four new sources of funding have been confirmed, from:

1. **ISI/World Bank:** for residents of developing countries
2. **NSF:** for US-based participants
3. **Elsevier/*Stochastic Processes and Their Applications*:** for young researchers
4. **IMU:** for residents of developing countries

In addition, as previously announced, IMS members who have child-care responsibilities can apply for funds to cover up to 80% of the costs of childcare while they attend the Congress. Details on the **Childcare Initiative** are at <http://www.imstat.org/meetings/childcare.htm>. The deadline for the **Laha Travel Awards** has passed.

More information on these funding opportunities is posted at [http://www.worldcong2012.org/?p=financial\\_support](http://www.worldcong2012.org/?p=financial_support).

The deadline for abstract submission for the Congress is **March 16, 2012** (with notification of acceptance by April 1, 2012); the early registration deadline is **May 21, 2012**.

Istanbul has a wealth of cultural attractions, including the Blue Mosque, pictured below, from Hagia Sofia. Görüşürüz! (See you later!)



Blue Mosque, from Hagia Sophia, Istanbul (Photo: Damien Roué)

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## IMS Members' News

### US National Academy of Engineering

The United States National Academy of Engineering has announced its new members for 2012.

Congratulations to IMS members **Peter W. Glynn** (Thomas W.

Ford Professor and chair, management science and engineering department, Stanford University) and **Michael S. Waterman** (University Professor, USC Associates Chair in Natural Sciences, and professor of biological sciences, computer science, and mathematics, College of Letters, Arts, and Sciences, University of Southern California, Los Angeles). Peter was selected for "contributions to simulation methodology and stochastic modeling," and Michael for "development of computational methods for DNA and protein sequence analyses."

The full list of members is at <http://www8.nationalacademies.org/onpinews/newsitem.aspx?RecordID=02092012>

### Elected members of ISI

The International Statistical Institute elected 17 new members in the third round of 2011, among whom were five IMS members: **Jiti Gao**, **Stefano Iacus**, **Ranjan Maitra**, **Axel Munk**, and **Haiyan Wang**. The list is at <http://isi-web.org/membership/membership-elections-2011-round-3>

### Joop Kemperman

Johannes B. Kemperman, a long-time member and Fellow of IMS, passed away last June. His obituary, by Jack Hall and Joe Naus, appears on page 6.



### AAAS Fellows

The American Association for the Advancement of Science (AAAS) has elected 539 Fellows for their contributions to science and technology. Among them were several IMS Fellows and/or members.

In the *Section on Mathematics* was **Claudia Neuhauser**, University of Minnesota Rochester; in the *Section on Statistics* were: **George Casella**, University of Florida; **Dipak K. Dey**, University of Connecticut; **Wing Kam Fung**, University of Hong Kong; **Sastry G. Pantula**, National Science Foundation; and **Xiaotong Shen**, University of Minnesota.

See <http://www.aaas.org/news/releases/2011/1206fellows.shtml>

### Spiegelman Award

The 2011 Mortimer Spiegelman Award was presented in November to **Sudipto Banerjee**, University of Minnesota. The award, given annually since 1970, is presented to an outstanding public health statistician under the age of 40. Sudipto Banerjee was recognized for contributions to spatial and environmental statistics. The committee also acknowledged his leadership and strong success in external funding, PhD supervision, short course instruction, software development, and journal editing and refereeing.

The call for nominations for the 2012 award is on page 4.

### New IMS Program Secretary

IMS Council has approved the appointment of **Judith Rousseau** as IMS Program Secretary for a term of July 12, 2012 to August 10, 2015. She will replace Guenther Walther on the Executive Committee, following his four years of service. Judith is a professor at CEREMADE at the Université Paris Dauphine: see her webpage at <http://www.ceremade.dauphine.fr/~rousseau/>



Judith Rousseau

# IMS Journal News

## New Editors for *Annals of Statistics*

**Peter Hall** and **Runze Li** will serve as Editors of *The Annals of Statistics* for the three-year term January 1, 2013 to December 31, 2015. Peter's webpage is [http://www.ms.unimelb.edu.au/Personnel/profile.php?PC\\_id=308](http://www.ms.unimelb.edu.au/Personnel/profile.php?PC_id=308). Peter, an IMS Fellow, has served IMS in many capacities, including IMS President, Council, and Committees on Fellows, on Nominations and on Special Lectures. Runze's webpage is <http://sites.stat.psu.edu/~rli/>. Runze is also an IMS Fellow, and received the 2012 United Nations' World Meteorological Organization Gerbier-Mumm International Award. The current *Annals of Statistics* Editors (for the period 2010 to 2012) are Peter Bühlmann and T. Tony Cai. The homepage of the journal is <http://www.imstat.org/aos/> and IMS members can read all papers, past and present, at <http://projecteuclid.org/aos/>



Peter Hall



Runze Li

## New Editor for *Annals of Applied Probability*

**Timo Seppäläinen** will be the next Editor of *The Annals of Applied Probability*. Timo is a full professor in the Mathematics Department at the University of Wisconsin, Madison. He is an IMS Fellow, and has served as Associate Editor for the *Annals of Probability* and *Annals of Applied Probability*, and most recently served as the Editor of *Electronic Communications in Probability* (until December 2011). His webpage is at <http://www.math.wisc.edu/~seppalai/>



Timo Seppäläinen

## New home for *Electronic Journal of Probability* and *Electronic Communications in Probability*

The *Electronic Journal of Probability* (EJP) and *Electronic Communications in Probability* (ECP) are electronic journals, jointly sponsored by the IMS and the Bernoulli Society. These journals have a new online home.

Since their inception in 1995, the content of EJP and ECP has been freely available to individuals. Until recently, the published versions of the journals were hosted on servers at the Department of Mathematics, University of Washington. Due to computing environment changes at UW and editorial management needs associated with continued growth of the journals, the contents have recently migrated to new websites at <http://ejp.ejpecp.org/> and <http://ecp.ejpecp.org/> (the old websites automatically forward to these sites).

The servers for these sites are maintained by the Public Knowledge Project (PKP) at Simon Fraser University in Canada. PKP (<http://pkp.sfu.ca/about>) is also the provider of the open source software (OJS) used for editorial management and publishing of the journals. The IMS and the Bernoulli Society are sharing the modest costs.

We encourage you to visit the new websites, to consider submitting an article to EJP or ECP, and ask you to please consider making a donation (<https://secure.imstat.org/secure/orders/donations.asp>) to the open access fund (<http://www.imstat.org/publications/open.htm>) in support of our open access journals.



= 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*: Krzysztof Burdzy

<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*: Michel Ledoux

<http://ejp.ejpecp.org>

UPDATED

*Electronic Communications in Probability*:

Anton Bovier

<http://ecp.ejpecp.org>

UPDATED

*Current Index to Statistics*: George Styan

<http://www.statindex.org>

log into members' area at [imstat.org](http://imstat.org)

*Journal of Computational and Graphical Statistics*:

Richard Levine

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

log into members' area at [imstat.org](http://imstat.org)

*Statistics Surveys*: Lutz Dümbgen

<http://imstat.org/ss>

<http://projecteuclid.org/ssu>

*Probability Surveys*: Laurent Saloff-Coste

<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/aihpc>

<http://projecteuclid.org/aihpc>

*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. Musiel, J. Rosiński, W. Szczotka, & W.A. Woyczyński

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



# Special Issue of *Brazilian Journal of Probability and Statistics*

The Editors of the IMS-supported journal *Brazilian Journal of Probability and Statistics* issue a call for papers for a forthcoming special issue:



We are pleased to announce a special issue of the *Brazilian Journal of Probability and Statistics*. The issue is to be titled, “Innovative Methodology in Modern Applications.” The idea is to present original contributed work and specially invited papers from leading researchers on statistical methodology developed for modern areas of application. The guest editors are Pranab Kumar Sen (UNC at Chapel Hill), Pedro A. Morettin (University of São Paulo), Gisela Tunes da Silva

(University of São Paulo) and Aluísio Pinheiro (University of Campinas).

High dimensional data models are especially prominent in modern applications in interdisciplinary research. The targeted

areas include: time series models in functional domain, multivariate methods, especially in interdisciplinary research, resampling plans and data mining for nonstandard data models, bioinformatics and environmetric problems, and other contemporary problems arising in modern applications.

Manuscripts should be submitted on-line to the *Brazilian Journal of Probability and Statistics* via <http://imstat.org/bjps/mansub.html> no later than **September 1, 2012**. Please make sure to choose “Special issue” as Manuscript Type. The submission should contain a cover letter indicating that the manuscript is being submitted to the Innovative Methodology in Modern Applications issue. A review and revision process will follow. Accepted manuscripts should be revised no later than February 28, 2013. Upon final acceptance papers will be available on-line. Authors should follow the instructions available at <http://imstat.org/bjps/mansub.html> for manuscript preparation formatting and reviewing standards. For expedient publication of accepted papers the use of the template found at <http://www.e-publications.org/ims/support/bjps-instructions.html> is highly recommended.

## Mortimer Spiegelman Award: nominations

The Statistics Section of the American Public Health Association (APHA) invites nominations for the 2012 Mortimer Spiegelman Award honoring a statistician, 40 years of age or younger, who has made outstanding contributions to health statistics, especially public health statistics.

The award was established in 1970 and is presented annually at the APHA meeting. The award serves three purposes: to honor the outstanding achievements of both the recipient and Spiegelman, to encourage further involvement in public health of the finest young statisticians and to increase awareness of APHA and the Statistics Section in the academic statistical community. More details about the award including the list of the past recipients and more information about the Statistics Section of APHA may be found at <http://sites.google.com/site/aphastatistics/benefits/spiegelman>.

To be eligible for the 2012 Spiegelman Award, a candidate must have been born in 1972 or later. Please send electronic versions of nominating letter and the candidate’s CV to the 2012 Spiegelman Award Committee Chair, Rafael A. Irizarry ([rafa@jhu.edu](mailto:rafa@jhu.edu)). Please state in the nominating letter the candidate’s birthday. The nominator should include one to two paragraphs in the nominating letter that describe how the nominee’s contributions relate to public health concerns. A maximum of three supporting letters per nomination can be provided. Nominations for the 2012 Award must be submitted by **April 1, 2012**.



# Rick's Ramblings:

## *Models. Behaving. Badly.*

The title of this column (including the two extra periods) is that of Emanuel Derman's book, which has the eye-catching subtitle, "*Why Confusing Illusion with Reality Can Lead to Disaster, on Wall Street and in Life.*" The book has six chapters grouped into three pairs: I. Models; II. Models Behaving, and III. Cohomology of Simplicial Complexes. Just kidding, of course, your guess is right. One thing that I am confident that you cannot guess based on the title, is that the first chapter is concerned with the author growing up in South Africa as "the accidentally-conceived last child of Jewish parents who immigrated from Poland (now Belarus) to Cape Town in the mid 1930s." Ten interesting pages are devoted to his membership in Habonim, a coeducational Zionist youth movement, which, he says "left its marks on me, many of them good."

Large parts of the book are about physics, for examples the puzzles of the positron, which "Dirac found to be a hole in the sea of electrons." Reading this material made me happy that there aren't such paradoxical things in probability to make one think deeply about the nature of reality and turn to thinkers like Schopenhauer and Spinoza for help. See the complex network of pleasure, pain and desire on pages 86–87. Most of the book is considerably more fun and filled with interesting quips. Speaking about gravity, Derman says, "Newton was confident that the power of the distance was precisely 2. Had he been a social scientist he would probably have proposed a power of  $2.05 \pm 0.31$ ."

Some of Derman's stories are borrowed from others: Freeman Dyson wrote in his essay *Frogs and Birds*, "Some mathematicians are birds, others are frogs. Birds fly high in the air and survey broad vistas of mathematics out to the far horizons. They delight in concepts that unify our thinking ... Frogs live in the mud below and see only the flowers that grow nearby. They delight in the details of particular objects, and they solve problems one at a time."

Derman began his professional life as a physicist, "studying fundamentals and mastering theory. Then in 1985, I migrated to the center of the quant world at Goldman Sachs. My colleagues were as smart as academics but more interesting. Their work was an interdisciplinary mix of modeling, mathematics, statistics, and programming." Academic experts on finance may think they know what mathematics he is referring to, but when the narrative turns to an event in his academic life at Columbia, we learn that he had to use Google to figure out what "the fundamental theorem of finance was." I have read the statement he includes on page 141 and can't figure it out. Google must have grown up since then.

Celeb culture? Gossip? No, Rick Durrett is reviewing Emanuel Derman's book on mathematical models in finance.



The lack of one familiar fact is more than made up for by the new ones that I saw there. If you haven't seen Fischer Black's paper on "Noise" in the *Journal of Finance*, volume 41 (1986), 529–543, then you should go to JSTOR and read it. Derman devotes a lot of ink to discussion of deficiencies of the efficient market model and CAPM, but perhaps the most persuasive argument is given in the figure on page 184 that compares simulated stock prices to four years of the S&P 500. I almost said that the picture is worth the price of the book, but the picture can be had for the price of one photocopy so that doesn't make much sense economically.

Of course, at its heart this is a book about models. Derman explains that the widespread shock at the failure of quantitative models in the mortgage crisis of 2007 results from a misunderstanding of the difference between models and theories. Theories describe and deal with the world on its own terms and must stand on their own two feet. Models stand on someone else's feet. Models try to squeeze the blooming buzzing confusion into a miniature Joseph Cornell box, and then, if it more or less fits, assume that the box is the world itself. Intuition is more comprehensive. It unifies the subject with the object, the understander with the understood, and the archer with the bow.

People expect either too much or too little from financial models. One must begin boldly but expect little. If a little success is actually attained, one must grow greedy. Then when one has gone only a little too far, desist. Derman has more concrete advice, quoting from a Modeler's Hippocratic Oath that he wrote with Paul Wilmott. The third point is "I will not be overly impressed by mathematics. I will never sacrifice reality for elegance without explaining to its end users why I have done so."

Wise words and there many of them in the book that I haven't quoted. At \$26 it is a bargain, and I am looking forward to reading his other book, *My Life as a Quant: Reflections on Physics and Finance.*

# OBITUARY: Johannes Kemperman

## 1924–2011

Johannes H.B. Kemperman's research and teaching career of 50 years included ten years at Purdue, 25 years at the University of Rochester, and ten years at Rutgers. During this time he produced three major books, over 100 publications, and 23 Ph.D. students. He was a Fellow of IMS and of the American Association for the Advancement of Sciences, and a Correspondent of the Royal Dutch Academy of Sciences. He served in editorial posts at the *Annals of Mathematical Statistics*, *Annals of Probability*, *Annals of Statistics*, *Stochastic Processes and their Applications*, and *Aequationes Mathematicae*. His wide research interests led to outstanding work in number theory, group theory, analysis including asymptotic expansions, functional equations, mathematical biology, probability, and statistics.

Johannes, or less formally, Joop (pronounced "Johp" in Dutch) was born in Amsterdam in 1924, the eldest of five children in a middle-class family. His mathematical ability led to his getting scholarships at the University of Amsterdam, where he received his BS in 1945, and PhD in 1950 in Mathematics/Physics. During World War II, he strongly opposed the Nazis, who occupied the Netherlands. He spent much of the war hiding in haylofts, reading mathematics.

After passing the PhD-qualifying "Doctoraal Examen" in 1948, he worked for three years full-time as a research associate in the Department of Applied Mathematics at the prestigious Mathematische Centrum in Amsterdam. Occasionally the Department would receive requests for help on applied problems, and Joop solved several groundwater flow problems posed by the Dutch waterworks. Most of the time Joop was free to work on his own research

interests in number theory, pure analysis, probability and statistics. Joop got his PhD in Amsterdam, The Netherlands, on December 20, 1950. This was the beginning of an outstanding research career.

In 1951 Joop went on a Fulbright grant to the Mathematics Department at Purdue University, where he was subsequently offered a tenure track Assistant Professorship and became a Full Professor in 1959. In June 1953 Joop married Wilna Ypma from The Netherlands, whom he had known for five years, and after a brief honeymoon they returned to Purdue. They later had five children together: Steve, Bruce, Hubert, Ingrid and Eric.

At Purdue, probability and statistics were taught by the Math Department faculty. This teaching sparked Joop's interest to the extent that about half of his career publications were in probability and statistics. A notable example was Joop's 1956 *Annals of Mathematical Statistics* paper on generalized tolerance limits, that was stimulated by teaching a course in nonparametric statistics. Joop also began work on his classical monograph *The First Passage Problem for a Stationary Markov Chain* which he completed in 1959. Joop also continued his research in number theory and analysis.

In 1961 Joop was recruited to the Mathematics Department at the University of Rochester, later named as Fayerwether Professor. At the time there was not a separate statistics department. In 1963, Allen Wallis, a strong promoter of statistics departments, became Chancellor of the University of Rochester. In 1968 Jack Hall was recruited as chair of a new statistics department, and attracted excellent people. The Department, with a total of about six full-time equivalent lines, used partial lines for joint appointments, including Joop



Johannes "Joop" Kemperman on vacation in 1988

whose tenure remained in mathematics.

At Rochester, Joop was active in stimulating research in theoretical biology, mathematical economics, mathematical physics and operations research, in addition to his active program of teaching and research in mathematics and statistics. He was an active participant in developing policy and leadership in both of these departments.

In 1985 Joop retired from Rochester and joined the Statistics Department at Rutgers, and was also a full voting member of the Mathematics Department. Joop found Rutgers an exciting mathematical environment with stimulating talks and speakers. He did joint work with Art Cohen and Harold Sackowitz in addition to his wide-ranging research.

A Rutgers Statistics seminar in 1992 by Joel Cohen stimulated a collaboration that led to a joint book that deals with many different ways to compare information channels. The 1998 book *Comparisons of Stochastic Matrices with Applications in Information Theory, Statistics, Economics, and Population Sciences*, jointly with Joel Cohen and Gheorghe Zbaganu, is breathtaking in its perspectives, and was awarded the Gheorghe Lazăr Prize of the Romanian Academy in 2000. Joel notes how "Joop contributed many innovative and unexpected ideas and techniques.

Joop's creativity, combined with his broad mathematical background, came to the fore in the startling proofs..."

Joop was known for his willingness to listen and contribute to a great variety of mathematical problems. This trait is illustrated by his large number of co-authors, and the large number of mathematicians who cite his results. Once he became interested in a subject he often would investigate it in great detail. This shows itself in the large number of quite long papers of Joop's, often with results spread out over years; see, for instance, his papers on information theory, or on distribution mod 1, or on moment problems.

An important contribution to probability theory, motivated by questions in statistics, and in particular to sequential analysis, deals with the exit time and exit

place of a random walk  $S_n$  from a strip parallel to the time-axis. More generally Joop allows  $S_n$  to be a Markov chain. Only rarely are explicit calculations possible, but Joop derived interesting and powerful methods to attack such problems. In coding theory, Joop found simple proofs and generalized basic results.

Some of the papers Joop was most proud of were in number theory, related group theory, and functional equations. Examples are his 1957 paper in the *Transactions of the American Mathematical Society* on a generalized functional equation, and his 1960 *Acta Math* paper dealing with small sumsets in Abelian groups. Throughout his career Joop was interested in the use of probability theory in number theory. In particular one finds a number of papers which apply probability to

'distribution mod 1'.

Joop passed away on June 13, 2011, surrounded by family. Joop's beloved Wilna had passed away in 1995. Joop is survived by four of his children—Bruce, Hubert, Ingrid and Eric—and three daughters-in-law, one son-in-law and eight grandchildren.

Joop was an exceptionally nice person and a true gentleman. He was a wonderful colleague and friend. We are all grateful that we had him with us for many years. He leaves a beautiful personal and professional legacy that will be cherished by all who knew him.

*Jack Hall and Joe Naus*

Some of this material is summarized from: Naus, J.I., "A conversation with Johannes H.B. Kemperman" *Statistical Science* 15 (November 2000) 396–408.

## SAMSI partners with Indian institutes

The Statistical and Applied Mathematical Sciences Institute (SAMSI) has teamed up with the Institute for Computational and Experimental Research in Mathematics (ICERM) and several institutes in India (CMI, IISc, ISI, IMSC) to form the **Virtual Institute for Mathematical and Statistical Sciences** (VI-MSS). The Virtual Institute will sponsor joint workshops, research visitors and graduate educational activities with support from the US National Science Foundation. VI-MSS is part of a larger NSF initiative for international collaborations known as Science Across Virtual Institutes.

As part of this initiative, SAMSI announces three new activities:

1. A **workshop on Environmental Statistics** will be held at SAMSI on June 18–20, 2012. There will be invited speakers from both the US and India. Registration for the meeting will shortly be open and will include the opportunity to participate in a poster session. Major themes of the workshop include: measuring and monitoring the environment; health effects of air and water pollution; and climate change.
2. A **workshop on Topics in Probability** will be held December 18–20 2012, at the Chennai Mathematical Institute (CMI). This workshop will consist of 12 to 15 one-hour lectures spanning a broad range of topics of current interest in probability. We expect that approximately half of the speakers will be from US universities and the other half from universities in India.
3. In addition to the above, we invite applications from **US participants to take part in research visits to India**. Research visits may be up to six months in duration for the purpose of extended research collaboration with a faculty member at one of the participating Indian institutes. To be considered for a research visit during the 2012–2013 academic year, applications should be received at SAMSI no later than **March 31, 2012**. Applications may be made through the SAMSI website [www.samsi.info](http://www.samsi.info) and will be coordinated with ICERM.

Further queries about any of these activities may be sent to Richard Smith, Director of SAMSI [e rls@samsi.info](mailto:rls@samsi.info)

# Recent papers

## ELECTRONIC JOURNAL OF STATISTICS Volume 5 (2011)

Access papers at <http://projecteuclid.org/ejs>

The *Electronic Journal of Statistics (EJS)* publishes research articles and short notes in theoretical, computational and applied statistics. The journal is open access. Articles are refereed and are held to the same standard as articles in other IMS journals. Articles become publicly available shortly after they are accepted. *Electronic Journal of Statistics* is sponsored by the Institute of Mathematical Statistics and by the Bernoulli Society.

On the asymptotics of penalized spline smoothing	XIAO WANG, JINGLAI SHEN AND DAVID RUPPERT
A Metropolis-Hastings based method for sampling from the G-Wishart distribution in Gaussian graphical models	NICHOLAS MITSAKAKIS, HÉLÈNE MASSAM AND MICHAEL D. ESCOBAR
Convergence of functional k-nearest neighbor regression estimate with functional responses	HENG LIAN
Weighted resampling of martingale difference arrays with applications	MARKUS PAULY
Multichannel boxcar deconvolution with growing number of channels	MARIANNA PENSKEY AND THEOFANIS SAPATINAS
Comparison of methods for fixed effect meta-regression of standardized differences of means	MICHAEL J. MALLOY, LUKE A. PRENDERGAST AND ROBERT G. STAUDTE
Semiparametric shift estimation based on the cumulated periodogram for non-regular functions	ISMAËL CASTILLO AND ERIC CATOR
PAC-Bayesian bounds for sparse regression estimation with exponential weights	PIERRE ALQUIER AND KARIM LOUNICI
On the mean and variance of the generalized inverse of a singular Wishart matrix	R. DENNIS COOK AND LILIANA FORZANI
Kernel regression with functional response	FRÉDÉRIC FERRATY, ALI LAKSACI, AMEL TADJ AND PHILIPPE VIEU
On improved predictive density estimation with parametric constraints	DOMINIQUE FOURDRINIER, ÉRIC MARCHAND, ALI RIGHI AND WILLIAM E. STRAWDERMAN
A local maximal inequality under uniform entropy	AAD VAN DER VAART AND JON A. WELLNER
A weighted k-nearest neighbor density estimate for geometric inference	GÉRARD BIAU, FRÉDÉRIC CHAZAL, DAVID COHEN-STEINER, LUC DEVROYE AND CARLOS RODRÍGUEZ
On fixed-domain asymptotics and covariance tapering in Gaussian random field models	DAQING WANG AND WEI-LIEM LOH
Posterior rates of convergence for Dirichlet mixtures of exponential power densities	CATIA SCRICCILOLO
Automatic grouping using smooth-threshold estimating equations	MASAO UEKI AND YOSHINORI KAWASAKI
Identifiability of the proportion of null hypotheses in skew-mixture models for the p-value distribution	SUBHASHIS GHOSAL AND ANINDYA ROY
Asymptotic independence of correlation coefficients with application to testing hypothesis of independence	ZHENGJUN ZHANG, YONGCHENG QI AND XIWEN MA
On the Bernstein-von Mises phenomenon in the Gaussian white noise model	HARALAMBIE LEAHU
Visualizing the structure of large trees	BURCU AYDIN, GÁBOR PATAKI, HAONAN WANG, ALIM LADHA, ELIZABETH BULLITT AND J.S. MARRON
A continuous mapping theorem for the smallest argmax functional	EMILIO SEJO AND BODHISATVA SEN
Uniform-in-bandwidth consistency for kernel-type estimators of Shannon's entropy	SALIM BOUZEBDA AND ISSAM ELHATTAB
Maximum likelihood estimation in the logistic regression model with a cure fraction	ABA DIOP, ALIOU DIOP AND JEAN-FRANÇOIS DUPUY
Estimation and detection of functions from anisotropic Sobolev classes	YURI INGSTER AND NATALIA STEPANOVA
Testing linear causality in mean when the number of estimated parameters is high	HAMDİ RAÏSSI
An oracle approach for interaction neighborhood estimation in random fields	MATTHIEU LERASLE AND DANIEL Y. TAKAHASHI
Functional regression via variational Bayes	JEFF GOLDSMITH, MATT P. WAND AND CIPRIAN CRAINCEANU
Confidence intervals in a regression with both linear and non-linear terms	ROBERT DAVIES, CHRISTOPHER WITHERS AND SARALEES NADARAJAH
A difference based approach to the semiparametric partial linear model	LIE WANG, LAWRENCE D. BROWN AND T. TONY CAI
Visualizing bivariate long-tailed data	JUSTIN S. DYER AND ART B. OWEN
The Lasso as an $\ell_1$ -ball model selection procedure	PASCAL MASSART AND CAROLINE MEYNET



The adaptive and the thresholded Lasso for potentially misspecified models (and a lower bound for the Lasso) .....	SARA VAN DE GEER, PETER BÜHLMANN AND SHUHENG ZHOU
Sparsity considerations for dependent variables .....	PIERRE ALQUIER AND PAUL DOUKHAN
Low rank multivariate regression .....	CHRISTOPHE GIRAUD
Stationarity of generalized autoregressive moving average models .....	DAWN B. WOODARD, DAVID S. MATTESON AND SHANE G. HENDERSON
Ideal denoising within a family of tree-structured wavelet estimators .....	FLORENT AUTIN, JEAN-MARC FREYERMUTH AND RAINER VON SACHS
Nonparametric conditional variance and error density estimation in regression models with dependent errors and predictors .....	RAFAŁ KULIK AND CORNELIA WICHELHAUS
The effect of differential recruitment, non-response and non-recruitment on estimators for respondent-driven sampling .....	AMBER TOMAS AND KRISTA J. GILE
High-dimensional covariance estimation by minimizing $\ell_1$ -penalized log-determinant divergence .....	PRADEEP RAVIKUMAR, MARTIN J. WAINWRIGHT, GARVESH RASKUTTI AND BIN YU
Sparse covariance estimation in heterogeneous samples .....	ABEL RODRÍGUEZ, ALEX LENKOSKI AND ADRIAN DOBRA
Robust regression through the Huber's criterion and adaptive lasso penalty .....	SOPHIE LAMBERT-LACROIX AND LAURENT ZWALD
On the consistency of Fréchet means in deformable models for curve and image analysis .....	JÉRÉMIE BIGOT AND BENJAMIN CHARLIER
Particle-based likelihood inference in partially observed diffusion processes using generalised Poisson estimators .....	JIMMY OLSSON AND JONAS STRÖBY
Two proposals for robust PCA using semidefinite programming .....	MICHAEL MCCOY AND JOEL A. TROPP
Rank penalized estimators for high-dimensional matrices .....	OLGA KLOPP
The Smooth-Lasso and other $\ell_1 + \ell_2$ -penalized methods .....	MOHAMED HEBIRI AND SARA VAN DE GEER
Statistical consistency of the data association problem in multiple target tracking .....	CURTIS B. STORLIE, JAN HANNIG AND THOMAS C.M. LEE
Implicit inequality constraints in a binary tree model .....	PIOTR ZWIERNIK AND JIM Q. SMITH
Parameters estimation for asymmetric bifurcating autoregressive processes with missing data .....	BENOÎTE DE SAPORTA, ANNE GÉGOUT-PETIT AND LAURENCE MARSALLE
Projective limit random probabilities on Polish spaces .....	PETER ORBANZ
On the discrete approximation of occupation time of diffusion processes .....	HOANG-LONG NGO AND SHIGEYOSHI OGAWA
Deconvolution for the Wasserstein metric and geometric inference .....	CLAIRE CAILLERIE, FRÉDÉRIC CHAZAL, JÉRÔME DEDECKER AND BERTRAND MICHEL
Estimation via corrected scores in general semiparametric regression models with error-prone covariates .....	ARNAB MAITY AND TATIYANA V. APANASOVICH
Neutral noninformative and informative conjugate beta and gamma prior distributions .....	JOUNI KERMAN
Iterative application of dimension reduction methods .....	AMANDA J. SHAKER AND LUKE A. PRENDERGAST
Bayesian improvements of a MRE estimator of a bounded location parameter .....	ÉRIC MARCHAND AND AMIR T. PAYANDEH NAJAFABADI
On a nonparametric resampling scheme for Markov random fields .....	LIONEL TRUQUET
Spectral clustering based on local linear approximations .....	ERY ARIAS-CASTRO, GUANGLIANG CHEN AND GILAD LERMAN
Adaptive spectral regularizations of high dimensional linear models .....	YURI GOLUBEV
Inhomogeneous and anisotropic conditional density estimation from dependent data .....	NATHALIE AKAKPO AND CLAIRE LACOUR
Penalized wavelets: Embedding wavelets into semiparametric regression .....	M.P. WAND AND J.T. ORMEROD
Restricted likelihood ratio testing in linear mixed models with general error covariance structure .....	ANDREA WIENCIERZ, SONJA GREVEN AND HELMUT KÜCHENHOFF
Semiparametric additive transformation model under current status data .....	GUANG CHENG AND XIAO WANG
Testing the structural stability of temporally dependent functional observations and application to climate projections .....	XIANYANG ZHANG, XIAOFENG SHAO, KATHARINE HAYHOE AND DONALD J. WUEBBLES
Estimators for the interval censoring problem .....	PIET GROENEBOOM AND TOM KETELAARS
Multinomial goodness-of-fit tests under inlier modification .....	ABHIJIT MANDAL AND AYANENDRANATH BASU
Distributional results for thresholding estimators in high-dimensional Gaussian regression models .....	BENEDIKT M. PÖTSCHER AND ULRIKE SCHNEIDER
Testing linearity and relevance of ordinal predictors .....	JAN GERTHEISS AND FRANZISKA OEHRLEIN
Principal components analysis for sparsely observed correlated functional data using a kernel smoothing approach .....	DEBASHIS PAUL AND JIE PENG
Statistical inference across time scales .....	CÉLINE DUVAL AND MARC HOFFMANN

# Recent papers continued

## STATISTICS SURVEYS Volume 5 (2011)

Access papers at <http://projecteuclid.org/ssu>

*Statistics Surveys* publishes survey articles in theoretical, computational, and applied statistics. The style of articles may range from reviews of recent research to graduate textbook exposition. Articles may be broad or narrow in scope. The essential requirements are a well-specified topic and target audience, together with clear exposition. *Statistics Surveys* is sponsored by IMS, ASA and the Bernoulli Society.

Data confidentiality:

A review of methods for statistical disclosure limitation and methods for assessing privacy. . . . . GREGORY J. MATTHEWS AND OFER HAREL; 1-29  
Curse of dimensionality and related issues in nonparametric functional regression. . . . . GERY GEENENS; 30-43  
A review of survival trees. . . . . IMAD BOU-HAMAD, DENIS LAROCQUE AND HATEM BEN-AMEUR; 44-71

# Letter to the Editor

Letters on any issue of interest to IMS members are welcome. Email your letters to the Editor at [bulletin@imstat.org](mailto:bulletin@imstat.org). Some small print: the Editor's decision is final; we may edit your letter before publication; publication does not necessarily imply endorsement of the opinions expressed therein, and the *IMS Bulletin* and its publisher do not accept responsibility for them.

## How a nonexistent publication can have 20 citations

### Dear Editor

My name is Czesław Stępnia. I have been a member of the IMS for over 20 years. I have written more than 50 articles to 31 mathematics and statistics journals. I would like to share some of my experience in the use Elsevier's leading citation database Scopus.

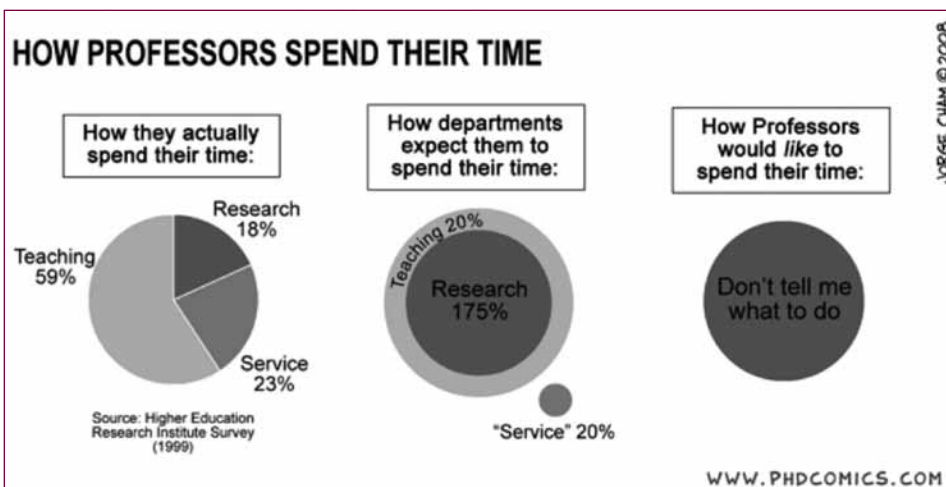
Recently, by browsing the database, I found my name in only 14 documents. To my surprise my last work (*J. Statist. Plann. Inference*, 141, 2489–2493) in this database is assigned to “Steogonekpnia” and another one (*Metrika*, 36, 291–298), which has 20 citations, is assigned to “Stepolhkepniak.” Of course none of these works can be reached by the usual route through “author search” because neither Stepolhkepniak and Steogonekpnia exist as authors. What is more, Scopus has deleted all documents related to my previous employment (covering more than 25 years).

In my opinion the matter is serious because this database is the main information source for all authors and reviewers, who would be firmly convinced that information contained therein is accurate. In this way all errors are repeatedly reproduced in the published articles. I encourage other IMS members to discover new secrets of the citation database Scopus.

I suspect that my experience is only the tip of the iceberg.

*Czesław Stępnia*

University of Rzeszów, Poland



# Golden Jubilee celebrations in Bangladesh

Rajshahi University Statistics Department held its Golden Jubilee Celebrations on December 23–24, 2011, to commemorate the fiftieth anniversary of the founding of the department. The Statistics Department at Rajshahi University, Bangladesh, was founded by the late Professor Khondkar Manwar Hossain in 1961. It was through his dedicated efforts that the department now has about four hundred undergraduate majors, Master's, and PhD students every year, with over 30 teaching faculty members. The department has a strong research group under the mentorship of Professor M. Nasser, Chairman of the Statistics Department.

The two-day Golden Jubilee Celebrations drew over 1600 participants which included among others alumni and current students and also former and present teachers of the statistics department. On the opening day there was a joy rally at the heart of the campus where national, university and two other flags were ceremoniously hoisted and doves were released by the guests of honor and then the participants walked through the campus in a procession to the assembly hall.

At the opening session Dr. Mir Masoom Ali, George and Frances Ball Distinguished Professor of Statistics Emeritus at Ball State University, USA, delivered the Golden Jubilee Keynote Lecture, followed by the lectures by Pro Vice Chancellor and Vice Chancellor of Rajshahi University and the Chairman of the Statistics Department. The rest of the afternoon was spent in viewing the poster sessions. The posters included many timely and important topics and were mainly prepared by the graduate students under the mentorship of their professors. The second day was mainly spent with invited plenary session presentations. The Golden Jubilee festivities ended in the evening with a fine cultural show that included songs and dances by local and national artists. The whole event was an outstanding success.

*Below: Poster session*



*Flag-hoisting ceremony at the Rally*



# ISOSS meeting report



The 11th biennial Islamic Countries Conference on Statistical Sciences (ICCS-11) has elected Professor **Ali S. Hadi** of The

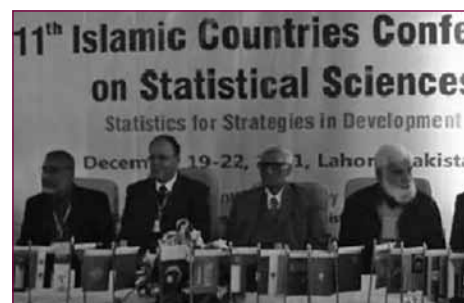
American University of Cairo (AUC), Egypt as the new President of the Islamic Countries Society of Statistical Sciences (ISOSS). He became the President-elect in December 2009. He takes over the role of President from Professor Shahjahan Khan, University of Southern Queensland, Australia who held the position from 2005 to 2011. Ali is currently a Distinguished University Professor and a former Vice Provost at AUC. He was also a former Head of the Department of Social Statistics at Cornell University, USA, where he is currently a Stephen H. Weiss Presidential Fellow and Professor Emeritus.

The ICCS conference was held at the University of Management and Technology (UMT), Lahore, Pakistan, from 19–22 December, 2011. The conference attracted delegates from Australia, Africa, South East Asia, Middle East, Europe, and North America. Unfortunately, due to the current situation in Pakistan many of our colleagues from the West who registered for the conference could not participate in it. The Higher Education Commission of Pakistan provided free accommodation for a large number of international and out of city participants in its newly built Guest House in Gulberg III, Lahore, Pakistan.

The theme of the conference was “Statistics for Strategies in Development.” The speakers in the Opening Session discussed different aspects of the application of statistics in the modern world. In his talk, the Rector of the UMT, Professor Hassan Sohaib Murad, focussed on the dominant

role of statistics in business and industry. He also emphasized the need of statistics for business executives and the inclusion of courses on quantitative methods at the undergraduate level. The founding President of ISOSS and Rector of National College of Business Administration and Economics (NCBA&E), Professor Munir Ahmed, gave a brief genesis of ISOSS and explained the need for unity among scientists to enhance the harmonious development of knowledge for the benefit of humanity. Professor Ali Hadi expressed appreciation towards the ISOSS team in Lahore for their excellent job organising an international conference at very short notice. In his speech, Professor Shahjahan Khan, outgoing President of ISOSS explained the stages of development of statistics and its wide range of applications in almost all areas of research, modern science, business and every walk of life. He also thanked everyone who helped build ISOSS House in Lahore, and those who organised four international conferences during his term. The Vice-President of ISOSS, Professor Mohammad Hanif Mian, appreciated support from everyone, especially the sponsors, UMT and NCBA&E, and participants from home and abroad.

The inaugural keynote address was presented by Ali Hadi. He entertained the audience through showing graphs to explain relationships among a large number of variables on the parallel coordinate while speaking on “Multi-Class Data Exploration Using Space Transformed Visualization Plots.” Other keynote addresses included “Statistical Meta-analysis of Ordinal Categorical Data” by Shahjahan Khan (Australia), “Universally Optimal Designs in Blocks of Size Three” by Munir Akhtar (Pakistan), “A Brief Review of Geoinformatics Analysis on Poverty Data in Indonesia” by Asep Saefuddin (Indonesia),



Above, l-r: former ISOSS president Shahjahan Khan (Australia), new ISOSS president Ali S Hadi (Egypt), founding president Munir Ahmed and vice-president Muhammad Hanif Mian (Pakistan)

Below: three photos of various participants at ICCS-11



and “Improved Estimation in Simple Linear Regression Model with Autocorrelated Errors” by Bashir Khan (Canada).

In the Business Session the proposal for the creation of a Centre of Excellence in Statistical Research was approved, to train young statisticians of the OIC member states. Participants agreed on Kuala Lumpur



as the venue of the proposed Centre which may pull together the available resources of the University of Malaya, University Putra Malaysia and University Kebangsaan Malaysia. Any affiliated national statistical societies/associations of the OIC member states will be recognized as ISOSS chapters. An International Board of Directors will be formed involving regional representatives to enhance the future growth and activities of ISOSS.

The new President of ISOSS, Ali Hadi emphasized the importance of increasing the membership of ISOSS, strengthening its activities, stability, and sustainability through regular sponsorship and increased collaboration with organisations with similar objectives and professional goals. The Gala Dinner of the conference was held at ISOSS House. Many participants were very impressed to see the ISOSS headquarters for the first time. The names of the people who donated funds for the construction were displayed at the entrance

of the newly-built office. The building was completed early 2011.

An interesting day tour to one of the largest salt mines in the world was organised on the last day of the conference. Khewar Salt Mine is about three hours' drive from Lahore (towards Islamabad). It was discovered in 326 BC. The 17-storey mine has an area of 110 square km—all inside an ordinary-looking mountain. The main visiting locations are two kilometres inside the mountain, accessed by a special rail train. The miners have been extracting salt from the mine for the last 300 years. The participants on the tour were very happy with the arrangements and the exhibits in and around the mine.

It was announced that the next ISOSS conference (ICCS-12) will be hosted by Qatar University in Doha, Qatar, from 19–22 December, 2012. It may be noted that originally the ISOSS conferences were held in the even years but due to unavoidable reasons the last few conferences could

not be held in even years. However, from 2012 ISOSS plans to organize its biennial conferences in even years in order to alternate with the International Statistical Institute's conferences in odd years.

A post-conference workshop on "Successfully publishing research articles in international journals" was presented by Professor Shahjahan Khan at the NCBA&E on 23 December 2011. Eighty academics and researchers including PhD and MPhil students participated in the day-long event. The workshop covered various aspects of preparation of research articles, selection of appropriate journal, formatting and referencing of articles, online submission, review and revision process, citation of published articles, impact factor of journals, international collaboration and co-authors, and H and G indices.

*Reported by Shahjahan Khan,  
University of Southern Queensland, Australia;  
and Ali S Hadi,  
The American University of Cairo, Egypt.*

## Support available for activities at US National Institute for Mathematical and Biological Synthesis

**March 1, 2012** is the deadline for requests for NIMBioS support for Working Groups, Investigative Workshops, Postdoctoral Fellows, Sabbaticals, and Short-term Visitors for activities beginning summer/fall 2012. All areas of research at the interface of biology and mathematics will be considered, but we are especially interested in activities expanding beyond the areas of research supported to date. Potential organizers of activities in areas of molecular biology, cell biology, network biology, immunology and systems biology are particularly encouraged to submit requests for support of Working Groups or Investigative Workshops. NIMBioS, located at the University of Tennessee-Knoxville, is an NSF-sponsored initiative to foster interdisciplinary research at the interface between mathematical and biological sciences. The institute's mission is to cultivate cross-disciplinary approaches in mathematical biology and to develop a cadre of researchers who address fundamental and applied biological problems in creative ways. Other NIMBioS sponsors include DHS and USDA, with additional support from the University of Tennessee-Knoxville. More details are posted at <http://www.nimbios.org>

Related Links:

NIMBioS Working Groups: <http://www.nimbios.org/workinggroups/>

NIMBioS Investigative Workshops: <http://www.nimbios.org/workshops/>

Postdoctoral Fellowships: <http://www.nimbios.org/postdocs/>

Sabbaticals: <http://www.nimbios.org/visitors/sabbaticalShort-term>

# Indian Statistical Association and JISA

Hira L. Koul, President of the Indian Statistical Association, writes:

The Indian Statistical Association was established in 1960 at Bombay (now Mumbai). The late Professor M.C. Chakrabarty, the founding Head of the Department of Statistics, University of Bombay, was its first Secretary and Prof. A. M. Kshirsagar was the first President. Chakrabarty played a key role in establishing the Association and starting and running its journal, the *Journal of the Indian Statistical Association (JISA)*: <http://stats.unipune.ernet.in/jisa.html>). Besides publishing this journal, the Association also organizes and supports conferences, workshops, and meetings in India. The current president and secretary of the Association are Hira L. Koul and Uttara V. Naik-Nimbalkar, respectively. A more detailed account of the Association can be found in the following articles: Adke, S.R. (2010). An early history of ISA and JISA, *JISA*, 48, 181–188; Chakrabarty, M.C. (2010). My pilgrimage to Bombay, *JISA*, 48, 171–178 (written some time in 1960–61); and Kshirsagar, A.M. (1972). Professor M.C. Chakrabarty, *JISA*, 10, 1–8.

The first issue of *JISA* was published in January, 1963, with Chakrabarty being the Chief Editor of the Journal until his premature death in 1972. Subsequently, the late V.S. Huzurbazar and S.R. Adke were appointed as the Chief Editor and Secretary in 1972, respectively. Professor Adke streamlined the journal during 1972–1980 and also helped to create a sound financial corpus for the Association. Naik-Nimbalkar is the current Chief Editor of the *JISA*.

This year *JISA* is completing its fifty years. To celebrate the event, a special Golden Jubilee volume of the journal containing the following papers is being published.

1. N. Balakrishna and A. J. Lawrance. Development of product autoregressive model.
2. A. Bose, R. S. Hazra and K. Saha. Extremum of circulant type matrices: a survey.
3. A. Chatterjee and P. Hall. High dimensional classification when useful information comes from many, perhaps all features.
4. Y.P. Chaubey, J. Li, A. Sen and P. K. Sen A new smooth density estimator for non-negative random variables
5. R. Dutta, M. Bogdan and J. K Ghosh Model selection and multiple testing - A Bayes and empirical Bayes overview and some new results.
6. A. K. Jammalamadaka and S. R. Jammalamadaka A growth curve approach to analyzing multiple-valued expression data.
7. S.N. Lahiri, X.L. Nguyen, J. Yang, Z. Zhu, and P. Banerjee. Wireless sensor networks: Statistical issues and challenges
8. S.H. Ong and A. SenGupta. Bivariate and multivariate circular distributions by mixtures.
9. B. L. S. P. Rao. Test for dominance between mean functions for two-sample functional data.
10. G. A. Satten and S. Datta. Minimum distance type estimation of transformation parameters.
11. A. Schick and W. Wefelmeyer. Convergence in weighted  $L_1$ -norms of convolution estimators for the response density in nonparametric regression.
12. W. Stute and T. L. Anh. Principal component analysis of martingale residuals
13. T. Umashanger, T. N. Sriram, and J. Lee. Simultaneous robust estimation in finite mixtures: The continuous case.
14. P. Vellaisamy Simpsons paradox and collapsibility



## REVIEW

Bradley Efron's IMS Monograph *Large-scale Inference* is reviewed:

*"We can expect a superb learning experience from Efron, and his pedagogical style delivers."*

Peter Westfall, JASA, December 2011

IMS members receive 40% discount: to order your copy use code 'IMSSERIES2' at <http://www.cambridge.org/9780521192491>

# Terence's Stuff: Correlation

In this column, Terry Speed recalls his vow always to look at a scatter plot before calculating a Pearson correlation



Have you ever calculated a Pearson correlation without doing a scatter plot? Long ago I vowed never to do so, but from time to time I forget my vow. I did so a couple of weeks ago when a student and I wanted to use our data to see if we could replicate a plot we'd seen in a published paper. Our plot showed a noisy but more or less monotonically decreasing relationship between the Pearson correlation of lagged pairs of proportions, and the lag. It went from about 0.9 at lag 1 down to about 0.3 at lag 1,000 and 0.2 at lag 1,500, where it levelled out. As we saw this in six different data sets, and it was in broad agreement with the published plots, we accepted it as replication and felt happy. However, we had another approach to measuring the decay of that association with lag, and it dropped monotonically to independence at lags around 100. This reduced our level of happiness. After some thought I remembered my vow, and looked at the scatter plots other than at lag 1, which we had examined. By lag 100, the scatter plot looked pretty bad, but gave a Pearson correlation of 0.7, as there were lots of points near (0,0) and (1,1). By lag 200, there was not much evidence of meaningful correlation, with the points mostly on the edges of the square connecting (0,0), (0,1), (1,1) and (1,0). We concluded that Pearson's *linear* correlation was a very bad measure to be using in this context. By lag 100, the correlations were meaningless. (It might have been our data: correlations are quite susceptible to influence by selection bias.)

This little experience resonated with two

themes I've been reading about recently, quite independently of the project involving lagged correlations. One was the strong aversion Tukey and others had to calculating correlation coefficients, something of which I should have been aware long ago. C. P. Winsor started the Society for the Suppression of the Correlation Coefficient whose guiding principle was *"that most correlation coefficients should never be calculated."* Tukey was a member, one who frequently held *"that correlation coefficients are justified in two and only two circumstances, when they are regression coefficients, or when the measurement of one or both variables on a determinate scale is hopeless."* It's not clear how many other members of this society there were, but Fisher agreed with Tukey and Winsor, writing over a decade earlier that, *"regression coefficients are of interest and scientific importance in many classes of data where the correlation coefficient, if used at all, is an artificial concept of no real utility."*

Of course Pearson's *r* is for linear association, it is not robust, correlation is not causation, and in many—perhaps most—contexts, regression coefficients are more meaningful than correlations. But what if we are genuinely interested in the *association* between two variables, and not at all in the regression of one on the other? For example, when the variables are the same, separated in space or time by some lag, even if the measurement is on a determinate scale? Our interest in the association between certain proportions along the genome was exactly of this kind. I'd go further and say that we expected it to be caused by something, and were seeking some indication of the spatial scale over which this cause might be operating? We might even be interested in periodicity in the lagged association measure, and be led to take the Fourier transform of what we calculated. One of the papers we were following did just that. Should we be

discouraged from calculating lagged correlation coefficients, or some other measure of association? I certainly hope not. But we must look at our scatter plots!

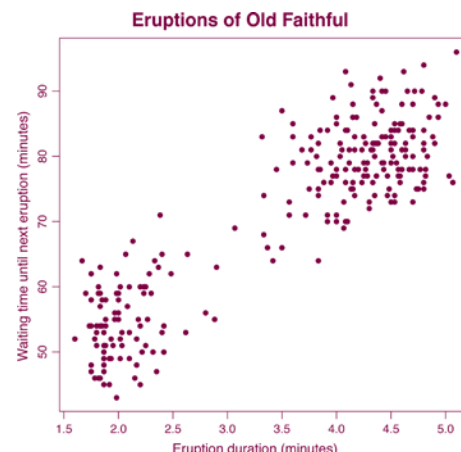
What are our options for measuring association, if it's not linear? Over the years a large number of these have appeared, including measures using ranks (Spearman's  $\rho$ , Kendall's  $\tau$ ), nonparametric measures (Hoeffding's *D*, following Mosteller, Blomqvist's *q'*), mutual information (following Shannon, Linfoot's  $r_I$ , and many others), principal curve-based measures (Delicado & Smrekar's *covGC*), and more recently, distance and Brownian correlation (Székely & Rizzo's *dCor* and *Cor<sub>W</sub>*).

In parallel with these new ideas, several authors (including Fisher, Maung, Gebelein and Rényi) going back to Hirschfeld have used maximal linear correlation over nonlinear transformations of the original variables. Very recently, a new measure of association building on mutual information (Reshef *et al*'s *MIC*) was proposed. The authors claimed that it gave a meaningful measure for a wide range of *nonlinear* relationships (almost) independent of the nature of the nonlinearity.

In 1954 Tukey asked, *"Does anyone know when the correlation coefficient is useful, as opposed to when it is used? What substitutes are better for which purposes?"*

Can we answer him yet?

Below: Linear correlation?



# 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](http://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, 2012–2017

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](mailto:mueller@wald.ucdavis.edu); IMS Contributed Program: Fang Yao, University of Toronto **e** [fyao2001@gmail.com](mailto:fyao2001@gmail.com)

**May 1:** Registration (early-bird) and housing opens

Featuring, among other highlights, three Medallion lectures (Yoav Benjamini, Emanuel Candes and Donald Geman) and a special session on the Best of the *Annals of Applied Statistics*.

The invited program is online now at <http://amstat.org/meetings/jsm/2012/onlineprogram/>



IMS sponsored meeting

**JSM 2014**

**August 2–7, 2014: Boston, USA**

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

IMS sponsored meeting

**IMS Annual Meeting @ JSM 2015**

**August 8–13, 2015: Seattle, USA**

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

IMS sponsored meeting

**JSM 2016**

**July 30 – August 4, 2016: Chicago, USA**

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

IMS sponsored meeting

**IMS Annual Meeting @ JSM 2017**

**July 29 – August 3, 2017: Baltimore, USA**

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

IMS sponsored meeting

**IMS Annual Meeting @ JSM 2013**

**August 3–8, 2013: Montréal, Canada**

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



## IMS co-sponsored meeting

UPDATED

**Southeastern Probability Conference****May 14–15, 2012, Duke University, NC****w** <http://www.math.duke.edu/~rtd/SEPC12/SEPC2012.html>

The 2012 Southeastern Probability Conference will be held May 14–15 at Duke University. The meeting will begin Monday morning and end early afternoon on Tuesday. This year's meeting is organized by Rick Durrett, Yuri Bakhtin, Amarjit Budhiraja, Jim Fill, Jonathan Mattingly, and Tai Melcher. One hour talks will be given by: Alexei Borodin (MIT); Sandra Cerrai (Maryland); Christian Houdré (Georgia Tech); Scott McKinley (Florida); Chuck Newman (Courant); Laurent Saloff-Coste (Cornell); and Presad Tetali (Georgia Tech).

We hope to have funds to partially support graduate students and researchers without NSF grants. Watch the web page for more details about funding and registration. This conference is co-sponsored by the Institute for Mathematical Statistics.

IMS Reps on Program Committees: Rick Durrett, Yuri Bakhtin, Amarjit Budhiraja, Jim Fill, Jonathan Mattingly, and Tai Melcher

## IMS co-sponsored meeting

NEW

**Second IMS Workshop on Probability and Statistics in Finance (FPS)****May 30–31, 2012****UC Berkeley, California**

**w** <http://www.ieor.berkeley.edu/~xinguo/IMSworkshop-FPS2012/>  
IMS Second Workshop on Probability and Statistics in Finance (FPS) will be held at UC Berkeley on May 30–31, 2012. This is the second workshop, co-sponsored by IMS, for the recently formed special interest group within IMS on Finance: Probability and Statistics (FPS).

The focus of the workshop is the use of probabilistic and statistical analysis and models for problems arising in finance. By bringing together both leading experts and junior researchers, the conference will highlight important contributions made through the use of statistics and probability, and identify emerging issues where statistics and probability promise to play an important role in the future.

There is a satellite conference at Stanford University on risk modeling and management following this workshop, on June 1 and 2. Further details will be provided by links at the workshop website.

## IMS co-sponsored meeting

NEW

**Conference on New Statistical Methods for Next-Generation Sequencing Data Analysis****May 11, 2012****Iowa State University, Ames, USA****w** <http://www.stat.iastate.edu/Conference2012/>

IMS Representative(s) on Program Committees: Dan Nettleton

## IMS co-sponsored meeting

NEW

**Seminar on Stochastic Processes 2012****March 22–24, 2012****Department of Mathematics, University of Kansas, Lawrence, Kansas****w** <http://www.math.ku.edu/conferences/2012/ssp/>

IMS Representative(s) on Program Committees: Krzysztof Burdzy, Ruth Williams, David Nualart

## IMS co-sponsored meeting

NEW

**David Blackwell Memorial Conference****April 19–20, 2012****Howard University, Washington DC****w** <https://sites.google.com/site/conferenceblackwell/>

David Blackwell (1919–2010), a mathematician and statistician, made phenomenal contributions to probability theory, statistics and game theory and was the first black scholar to be admitted to the National Academy of Sciences. Even though he encountered the many difficulties that African Americans experienced in society, and in particular, the mathematical community, he prevailed to become the “greatest African American mathematician”. He came to Howard University in 1944 and in just three years, he was appointed to full professor and head of the Mathematics Department. In 1954 he left Howard to go to University of California, Berkeley where he spent the rest of his career. At Berkeley, he became the first black tenured professor

This two-day conference brings together leading theoretical and applied mathematicians, statisticians, and other scientists to:

- recognize and acknowledge Dr. Blackwell's myriad contributions to scholarship in multiple areas and disciplines.
- discuss how Dr. Blackwell's work shapes and influences the field-at-large and their respective scholarship.
- explore and develop new ideas and approaches to questions arising from mathematics and statistics.
- provide a forum for a diverse group of undergraduate students, graduate students, postdoctoral fellows and junior faculty to interact and collaborate with experts in the field of mathematics and statistics.

# 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

[w](http://math.ucsd.edu/~nrc2012/) <http://math.ucsd.edu/~nrc2012/>

#### Deadline extended:

The 14th Meeting of New Researchers in Statistics and Probability will be held at UC San Diego, July 26–28, 2012. The meeting is open to recent PhD's and graduate students within one year of completion. Applications are being accepted online with a deadline of **MARCH 1, 2012**. Women and minorities are encouraged to apply. The meeting will be partially supported by a grant from the National Science Foundation, and part of the funds will be used to defray some of the participants' expenses of attending the meeting.

## IMS co-sponsored meeting

### International Workshop on Recent Advances in Time Series Analysis (RATS2012) June 9–12, 2012 Protaras, Cyprus

[w](http://euclid.mas.uct.ac.cy/~rats2012/) <http://euclid.mas.uct.ac.cy/~rats2012/>

IMS Rep Dimitris Politis

The International Workshop on Recent Advances in Time Series Analysis (RATS2012) will take place from June 9–12, 2012 in Protaras, Cyprus. The keynote speakers are

David Brillinger (Berkeley) and  
Paul Doukhan (Université Cergy-Pontoise).

## IMS co-sponsored meeting

### Quantitative Methods in Statistics, Biostatistics and Actuarial Sciences May 30 – June 1, 2012

Institut de statistique, biostatistique et sciences actuarielles (ISBA),  
Louvain-la-Neuve, Belgium

[w](http://www.uclouvain.be/393243.html) <http://www.uclouvain.be/393243.html>

On the occasion of its twentieth anniversary the ISBA at Université catholique de Louvain is organizing a conference covering the three main fields of research represented in the institute: there will be invited speakers sessions on actuarial sciences, mathematical statistics and biostatistics. A poster session will complete the program.

The degree of *Doctor Honoris Causa* will be conferred on **Ray Carroll**, Texas A&M University, and **Paul Embrechts**, ETH Zürich.

## IMS co-sponsored meeting

### Third Workshop for Women in Probability October 14–16, 2012 Duke University, NC, USA

[w](http://www.math.duke.edu/~rtd/wwp12/WWP2012.html) [www.math.duke.edu/~rtd/wwp12/WWP2012.html](http://www.math.duke.edu/~rtd/wwp12/WWP2012.html)

The Third Workshop for Women in Probability will be held October 14–16, 2012, at Duke University (Sunday morning to mid-day Tuesday). The scientific program organized by Tai Melcher (Virginia) and Amber Puha (California State U, San Marcos) will feature talks by Janet Best (Ohio State); Alexandra Chronopoulou (UCSB); Cindy Greenwood (Arizona State); Alice Guionnet (ENS Lyon); Kay Kirkpatrick (UIUC); Nevena Marić (Missouri); Dana Randall (Georgia Tech); Amandine Véber (CMAP); Amy Ward (USC); and Jessica Zúñiga (Duke)

Women probabilists, especially young researchers and advanced graduate students, are encouraged to attend the workshop and participate in the poster session. There will be partial support for travel expenses. Over time more details will be available on the conference web page. This meeting is co-sponsored by the IMS. If you have questions you can contact the local organizers Rick Durrett and Jonathan Mattingly.

## IMS co-sponsored meeting

### Workshop on Analysis of High-Dimensional and Functional Data in honor of Peter Hall May 19–20, 2012 Davis, California

IMS Rep on Program Committees: Hans-Georg Müller

[w](http://www.stat.ucdavis.edu/~mueller/peterhall2012/) <http://www.stat.ucdavis.edu/~mueller/peterhall2012/>

The Department of Statistics will host a workshop in honor of our most distinguished colleague Peter Hall, to celebrate his 60th birthday. The workshop will serve as a forum to discuss recent developments in the rapidly evolving areas of analysis of high-dimensional and functional data and related topics, including theory, methods and applications.

Registration (free) is required: please see the link at the website above.

## 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/) <http://math.colorado.edu/spa2013/>

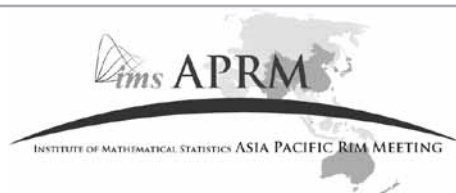
## IMS sponsored meeting

**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](mailto:bupark@stats.snu.ac.kr)), Runze Li **e** [rli@stat.psu.edu](mailto: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](http://www.iss-2012-stjohns.ca)

IMS Rep: Brajendra Sutradhar

**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>

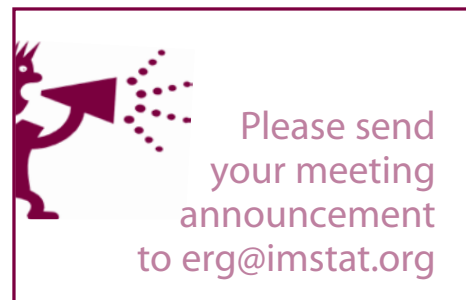
## IMS sponsored meeting

**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

**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.

# Other meetings around the world

## 31st Leeds Annual Statistical Research (LASR) Workshop

July 3–5, 2012

School of Mathematics, University of Leeds, UK

**w** [www1.maths.leeds.ac.uk/Statistics/workshop/lasr2012](http://www1.maths.leeds.ac.uk/Statistics/workshop/lasr2012)

The LASR Workshop is a well established annual statistical meeting founded over 30 years ago by Kanti Mardia. The theme for the 31st workshop in July is “*New Statistics and Modern Natural Sciences*.” For further details, please visit the website.

## Second International Conference on the Interface between Statistics and Engineering (ICISE2)

June 23–25, 2012

National Cheng Kung University, Tainan, Taiwan

**w** <http://conf.ncku.edu.tw/icise/>

ICISE2 Program co-chair Shuen-Lin Jeng, National Cheng Kung University

**e** [sljeng@mail.ncku.edu.tw](mailto:sljeng@mail.ncku.edu.tw)

## Summer school on Stochastic Modelling for Systems Biology

September 3–7, 2012

Pavia, Italy

[www.mi.imati.cnr.it/conferences/abs12.html](http://www.mi.imati.cnr.it/conferences/abs12.html)  
*ABS12 (Applied Bayesian Statistics School)*

Lecturer: Professor Darren Wilkinson, Newcastle University, UK

Programme and registration details are available at the website. Interested people are invited to contact the ABS12 Secretariat at **e** [abs12@mi.imati.cnr.it](mailto:abs12@mi.imati.cnr.it)

**COURSE OUTLINE:** This course will advocate a Bayesian approach to modelling and inference for dynamic stochastic models of biological systems. An introduction will be given to the theory of Markov processes in continuous time, and their application to biological modelling. Discrete state jump processes and associated diffusion approximations described by stochastic differential equations will be discussed, with a strong emphasis on algorithms and computer simulation. Also, Bayesian inference for hierarchical dynamic state-space models will be considered, together with Bayesian inference for stochastic differential equations. Particular emphasis will be placed on “likelihood free” methods of inference, including approximate Bayesian computation and particle MCMC algorithms.

The course will emphasise model development, simulation and computationally intensive methods of inference based on realistic examples.

The school will make use of lectures, practical sessions, software demonstrations, informal discussion sessions and presentations of research projects by school participants. The slides and background reading material will be distributed to the students before the start of the course.

## St Petersburg School in Probability and Statistical Physics

June 18–29, 2012

St Petersburg, Russia

**w** <http://spspsp.chebyshev.spb.ru>

The School is devoted to recent advances in probability and statistical physics as well as to classical topics with current increase of activity. It targets graduate students and postdocs, but undergraduate students and advanced researchers are also welcome to attend. Longer courses will be accompanied by tutorials. The School is organized by the Chebyshev Laboratory at St. Petersburg State University, and will take place at its main campus located on the Vasilevsky island in the historical center of the city. June, the time of white nights and bridges raised at night (at the photo above), is probably the best time to visit St. Petersburg.

We will be able to cover accommodation and possibly travel costs for a number of participants. Priority support will be given to graduate and advanced undergraduate students and recent PhDs. If you are interested in participating, please submit your application with a short CV to [spspsp@chebyshev.spb.ru](mailto:spspsp@chebyshev.spb.ru) and provide for a letter of recommendation to be sent to the same address. The applications must be submitted by February 12, 2012 to receive full consideration and to allow us to help with visa application. In case you do not need financial support, please apply to [spspsp@chebyshev.spb.ru](mailto:spspsp@chebyshev.spb.ru) by March 1, 2012.

More information is available on the school website.

Longer courses by Gérard Ben Arous: *Random walks on random trees (and percolation clusters)*; Alexei Borodin: *Integrable models of random growth and branching graphs*; Yuval Peres: *Markov chains: mixing times, hitting times, and cover times*; Ofer Zeitouni: *Branching random walks and maxima of Gaussian free fields*

Mini-courses and talks by Yuri Bakhtin: *Ergodic theory of the Burgers equation with random force*; Sourav Chatterjee: *Topics in concentration of measure*; Alice Guionnet: *Random matrices and the Potts model on random graphs*; Greg Lawler, Andrei Okounkov (*tbc*), Mikhail Sodin and others.



**Workshop on Parameter Estimation for Dynamical Systems**  
**June 4–6, 2012**  
**Eindhoven, The Netherlands**

**w** <http://www.few.vu.nl/~shota/peds2.php>

Differential equations (deterministic or stochastic) play a fundamental role in modelling dynamic phenomena in fields as diverse as physics, biology, finance, engineering, chemistry, biochemistry, neuroscience, ecology, meteorology, pharmacology and others. Models defined via differential equations (or systems of differential equations) usually depend on finite- or possibly infinite-dimensional parameters. In order to obtain a model that is useful in practice, it is critical to know these parameters, or to estimate them in case they are unknown. The workshop aims at providing a meeting place for researchers and practitioners in the area of parameter estimation for deterministic and stochastic differential equations, who will review different methods used to tackle the problems arising in these fields, assess the achieved progress, and identify future research directions.

**International Symposium on Asymptotic Methods in Stochastics**  
**July 3–6, 2012**  
**Ottawa, Ontario, Canada**

**w** <http://www.fields.utoronto.ca/programs/scientific/12-13/stochastics/index.html>

Contact Rafal Kulik **e** [rkulik@uottawa.ca](mailto:rkulik@uottawa.ca)

This is a conference in honour of Miklós Csörgő's work, on the occasion of his 80th birthday.

**CASI: Conference on Applied Statistics in Ireland**  
**May 16–18, 2012**  
**Cooley Peninsula, Co. Louth, Ireland**

**w** <http://www.scss.tcd.ie/conferences/CASI2012/>

The 32nd Conference on Applied Statistics in Ireland will be held in the Ballymascanlon Hotel on the beautiful Cooley Peninsula in County Louth, Ireland. This is the principal annual meeting of the Irish statistical community and hosts a great variety of talks from applied to theoretical. We have a very interesting set of invited speakers this year to complement the contributed talks, from Profs Richard Boys and Deborah Ashby, to statistical consultant Roland Caulcutt, to speakers from Google and the Irish Central Statistics Office who will be talking about Census 2011.

**First Announcement: Conference on**  
**Recent Developments in Statistical Multiscale Methods**  
**July 16–18, 2012**  
**University of Göttingen, Germany**

**w** <http://www.stochastik.math.uni-goettingen.de/for916/SMM2012>  
 Statistical Multiscale Methods have been developed rapidly during the last decades and provide nowadays an indispensable tool for a variety of applications.

The aim of this workshop is to provide an up to date overview of the different aspects of this emerging field. This includes on the one hand a rigorous mathematical treatment of statistical multiscale estimators such as risk bound analysis, deviation inequalities and their statistical applications, e.g. the construction of confidence sets. On the other hand algorithmic and computational issues will be discussed as well, and their performance in various areas of applications, ranging from signal processing, time series analysis and financial statistics to computational genetics and bio-imaging.

Speakers include: Laurent Cavalier, Aix-Marseille; Markus Haltmeier, MPI for Biophysical Chemistry Goettingen; Marc Hoffmann, Paris IV; Maarten Jansen, Leuven; Zakhar Kabluchko, Ulm; Gerard Kerkycharian, Paris VI; Arne Kovac, Bristol; Richard Nickl, Cambridge; Robert Nowak, Wisconsin, Madison; Dominique Picard, Paris VII; Wolfgang Polonik, UC Davis; Angelika Rohde, Hamburg; Till Sabel, Goettingen; Johannes Schmidt-Hieber, VU Amsterdam; David Siegmund, Stanford; Hannes Sieling, Goettingen; Evgeny Spodarev, Ulm; Vladimir Spokoiny, HU Berlin; Alexandre Tsybakov, Paris IV; Rainer von Sachs, Louvain la Neuve; Guenther Walther, Stanford

Local Organization: Axel Munk, Klaus Frick, Thomas Rippl, Anja Frakstein and Steffi Greiner.

For details and registration please visit the website above or contact [for916@math.uni-goettingen.de](mailto:for916@math.uni-goettingen.de)

This conference is organized by the German-Swiss research group FOR 916 “Statistical Regularization and Qualitative Constraints” and is sponsored by the German Science Foundation.

# Other meetings around the world

## **The International Workshop on Sequential Methods and their Applications (IWSM&A)**

**June 4–8, 2012, University of Rouen, France**

**w** <http://www.univ-rouen.fr/LMRS/RMR12>

The goal of the International Workshop on Sequential Methods and their Applications (IWSM&A 2012) is to bring together researchers and practitioners from varied areas within sequential methodologies as well as to promote sequential inference methods in Europe. The workshop is co-chaired by Serguei Pergamenchtchikov, University of Rouen, France ([serge.pergamenchtchikov@univ-rouen.fr](mailto:serge.pergamenchtchikov@univ-rouen.fr)) and Alexander Tartakovsky, University of Southern California, Los Angeles ([tartakov@math.usc.edu](mailto:tartakov@math.usc.edu)).

The IWSM&A will be devoted to all aspects of sequential methodologies including optimal stopping, hypothesis testing, estimation, changepoint detection, multiple comparisons, selection and ranking, and surveillance. Areas of applications cover mathematical finance, quality control, reliability, clinical trials, and signal and image processing. This workshop will include plenary presentations as well as invited lectures delivered by distinguished colleagues.

## **International meeting on Statistical Analysis: Theory and Applications (JIATA2012)**

**June 4–6, 2012, Mohamed First University, Oujda, Morocco**

**w** <http://sciences1.ump.ma/JIATA2012>

An international meeting on “Statistical analysis: Theory and Applications” will be held in Oujda, Morocco, from 4th to 6th June, 2012. It is organized by the laboratory of stochastic and deterministic modeling (LaMSD) and the CNRST associated research unit (URAC 04), at the Faculty of Science, Mohamed 1st University, Oujda, Morocco. The main objective is to bring together researchers, users of statistics and PhD students to discuss and exchange ideas and present new results in the fields of probabilities and statistics according to the proposed themes.

## **Ten Lectures on Statistical Climatology**

**August 6–10, 2012**

**Seattle, Washington, USA**

**w** <http://www.statmos.washington.edu/wp/?p=42>

Doug Nychka from the National Center for Atmospheric Research will give a CBMS Regional Conference on statistical climatology. NSF funding, covering registration, travel and lodging will be available for 20–30 young researchers. The funding application is available at <http://www.nrcse.washington.edu/statmos/cbms-funding.html>, and the application deadline is **April 15, 2012**. For non-funded participants the registration fee is \$150.

## **School and Workshop on Random Polymers and Related Topics**

**May 14–25, 2012**

**Institute for Mathematical Sciences, National University of Singapore**

**w** <http://www2.ims.nus.edu.sg/Programs/012randompoly/index.php>

The aim of this school and workshop is to bring together researchers working on random polymer models and related problems, as well as young researchers interested in this area, to foster learning, exchange of ideas, and collaboration, and to promote further progress in our understanding. The topics to be covered in the school and workshop include, but are not restricted to: random pinning models, copolymer models, directed polymers with bulk disorder, Kardar-Parisi-Zhang (KPZ) universality class, and dynamics of polymers.

## **Financial Time Series Analysis:**

**High-dimensionality, Non-stationarity and the Financial Crisis**

**June 1–22, 2012**

**Institute for Mathematical Sciences, National University of Singapore**

**w** <http://www2.ims.nus.edu.sg/Programs/012hidim/index.php>

## **International Workshop in Applied Probability 2012**

**June 11–14, 2012**

**Inbal Hotel, Jerusalem, Israel**

**w** <http://www.reg.co.il/iwap>

The aim of this workshop is to bring together and to foster exchanges among scientists in applied probability and stochastic modeling from diverse fields of science such as mathematics, statistics, statistical physics, biophysics, queuing, networks, financial engineering, and econophysics. Participants are encouraged to submit their contributions to the journal *Methodology and Computing in Applied Probability*, published by Springer. The plenary speakers at IWAP 2012 include: Søren Asmussen (Aarhus University), Onno Boxma (Eindhoven University), Peter W. Glynn (Stanford University), Edward Kaplan (Yale University), Way Kuo (City University of Hong-Kong), Thomas Mikosch (University of Copenhagen), Pascal Moyal (Technical University of Compiegne), and Adolfo Quiroz (University of Los Andes). Workshop chairs are committed to encourage the participation of young scientists, women and minorities at IWAP and have made progress to achieve this goal. IWAP 2010 was held at Universidad Carlos III de Madrid, Colmenarejo Campus, Spain, and attracted over 350 participants from all over the world.

### **Modeling Dengue Fever Dynamics and Control**

**July 23–24, 2012**

**NIMBioS at the University of Tennessee, Knoxville**

**w** [http://www.nimbios.org/workshops/WS\\_dengue](http://www.nimbios.org/workshops/WS_dengue)

More than one-third of the world's population lives in areas at risk for the transmission of dengue, a vector-transmitted disease that is one of the leading causes of death and illness in the tropics and subtropics. This workshop will bring together public health officials as well as mathematicians, biologists and epidemiologists to promote an interdisciplinary approach to identifying important issues in modeling Dengue transmission dynamics and control; to encourage the establishment of new collaborations for research on Dengue and other infectious diseases with non-human transmission components; and to develop Dengue virus models that incorporate important features such as vector dynamics and control, serotype interactions and immunity, and at the same time allow for model testing/validation.

See the website for more information about the workshop and a link to the online application form. If needed, applicants may request travel and lodging support: deadline March 1, 2012.

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### **26th New England Statistics Symposium**

**April 21, 2012**

**Boston University, Boston, MA, U.S.A.**

**w** <http://math.bu.edu/ness12>

The Department of Mathematics and Statistics and the Department of Biostatistics at Boston University are hosting the 26th New England Statistics Symposium on Saturday, April 21, 2012.

Professors Rick Durrett from Duke University and Robert Kass from Carnegie Mellon University will give the NESS 2012 plenary talks in probability and statistics, respectively. There will be three half-day short courses on April 20: “Financial modeling and limit order books” presented by Rama Cont from Columbia University; “Statistical Analysis of Network Data”, presented by Eric Kolaczyk from Boston University; and “Adaptive Clinical Trial Design and Simulation”, presented by Mark Chang from AMAG Pharmaceuticals.

Students are encouraged to submit papers and an application for the student paper competition. The deadline for abstract submission for contributed talks (including those associated with the student paper competition) is **March 31, 2012**.

More details on the meeting will be forthcoming at the website above.

### **International Workshop on New Advances in Statistics: Theory and Applications**

**July 19–21, 2012**

**Winnipeg, Manitoba, Canada**

**w** <https://www.stats.umanitoba.ca/events/new-advances-theory-applications>

This workshop aims at covering various new developments in the theory and applications of statistics, probability, and stochastic processes, with particular emphasis on applications in health, engineering, social and environmental sciences. These areas reflect current research interests and achievements by members of the Department of Statistics as well as those areas identified in the Department's Strategic Plan. The workshop will be held over two and half days, featuring invited talks in both the mornings and afternoons, with regular coffee and meal breaks.

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### **Long-Range Dependence, Self-Similarity, and Heavy-Tails**

**An international conference in honor of Professor Murad S. Taqqu**

**April 19–21, 2012**

**Research Triangle Park, North Carolina**

**w** <http://lrd2012.web.unc.edu/>

The conference will feature talks by renowned experts on a broad range of topics covering statistical dependence, self-similarity, heavy-tailed phenomena, and their applications. The common theme is the work and contributions of Professor Murad S. Taqqu, which have been inspiring generations of probabilists, statisticians, and practitioners. Students and junior researchers are encouraged to present their work during a poster session. Partial travel and lodging support is available. For more details and a list of speakers, please visit the conference web-site.

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### **SRCOS 2012 Summer Research Conference**

**June 3–6, 2012**

**Jekyll Island, Georgia, USA**

**w** <http://www.sph.emory.edu/srcos2012/>

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

# Other meetings around the world

## Workshop on Statistical Inference in Complex/High-Dimensional Problems

July 4–6, 2012

Vienna, Austria

<http://www.univie.ac.at/inference2012/>

Contact Hannes Leeb [e hannes.leebe@univie.ac.at](mailto:hannes.leebe@univie.ac.at)

The workshop will consist of a series of invited and contributed talks on the general topic of inference in complex/high-dimensional problems, with a special focus on methods that are based on model-selection, shrinkage, and regularization.

Invited speakers include Rudy Beran (UC Davis), Lawrence Brown (The Wharton School), Tianxi Cai (Harvard School of Public Health), Xu Cheng (University of Pennsylvania), Bruce E. Hansen (University of Wisconsin), Susan Murphy (University of Michigan), Richard Nickl (University of Cambridge), Cun-Hui Zhang (Rutgers University). Contributed presentations are welcome! Please submit your extended abstract or paper to [benedikt.poetscher@univie.ac.at](mailto:benedikt.poetscher@univie.ac.at) before **March 15, 2012**.



## 16th Brazilian School of Probability

August 6–11, 2012, Recife, Brazil

<http://www.de.ufpe.br/~xviebp/>

The Brazilian School of Probability (EBP) has been organized every year since 1997. It is an initiative of the Brazilian probabilistic community intended to provide an opportunity to share new research ideas, directions and developments in the modern probability theory and related areas, to discover new possibilities for collaboration and an excellent opportunity for the students to begin their scientific life. Activities will include mini-courses and plenary talks by invited speakers, short communications and posters. Problem sessions, training sessions and round tables are also possible. The XVI EBP is the first one held at a remote area of Brazil. It provides a special opportunity for local students and researchers to get access to the cutting edge of modern probability.

## International Summer School on Advanced Stochastic Methods to Model Risk

September 9–22, 2012

Ulm University, Germany

<http://www.uni-ulm.de/mawi/summer-academy-2012/>

The aim of the summer academy “Advanced Stochastic Methods to Model Risk” is on the one hand to give a detailed introduction into areas of probability and statistics with particular relevance for the description, modelling and quantification of risks, and on the other hand to look at specific modelling approaches used in applications, especially insurance and finance.

The DAAD ([www.daad.de](http://www.daad.de)) supports the summer school by means of the German Foreign Office. Therefore, 20 scholarships covering the conference fee (including excursions), hotel accommodation and travel costs (country dependent flat rate) for non-German participants are available.

The summer academy will consist of several lecture series. The speakers of the summer academy are: Stefan Ankirchner (Bonn); Søren Asmussen (Aarhus); Vicky Fasen (ETH Zürich); Jean Jacod (Université Pierre et Marie Curie, Paris 6); Georg Pflug (Vienna); Mark Podolskij (Heidelberg); Jochen Ruß (Ulm); Alexander Schied (Mannheim); Volker Schmidt (Ulm); Robert Stelzer (Ulm); and Hans-Joachim Zwiesler (Ulm). Additionally, the programme will feature presentations by the attending young researchers and several excursions. The summer academy is open for suitably qualified PhD students, post-docs and advanced master students with an interest in the covered areas.

Note that application by **May 31st, 2012** is mandatory.

Further details about the programme and the application procedure can be found at the webpage above.



**The Fourth International Workshop on  
Internet Survey Methods**

**September 12–13, 2012**

**Statistical Center of Statistics Korea,  
Daejeon, South Korea**

[w kostat.go.kr/iwis](http://kostat.go.kr/iwis)

The provisional theme of the 4th International Workshop on Internet Survey Methods is “Quality Improvement of Official Statistics and the Role of Internet Survey Methods”. The workshop will focus on a wealth of major issues concerned with cutting-edge statistical methodologies as well as an abundance of innovative efforts and research performances which National Statistical Offices (NSOs) and other data producers have achieved in their various challenges concerning Internet-based survey methods.

There will be a special lecture on the first day of the workshop, which will introduce advantages and disadvantages regarding the utilization of Internet-based survey methods to produce official statistics. The tentative discussion topics are as follows:

- Special lecture: Advantages and disadvantages of utilizing Internet survey methods for official statistics;
- Design & implementation issues in web surveys;
- Cases of statistical production utilizing Internet survey methods;
- Data quality issues in web surveys

The official language of the Workshop is English. Simultaneous interpretation from English to Korean will be provided for all sessions.



***The 8<sup>th</sup> International Meeting of R Users***  
**Vanderbilt University, Nashville, Tennessee**  
***June 12-15, 2012***

**<http://www.R-project.org/useR-2012>**



- Pre-conference short course with **Bill Venables**
- 18 tutorials by experts in statistics and computing
- A platform for ideas on data analysis and graphics
- The latest and greatest from the R community

# Employment Opportunities around the world

## Australia: Melbourne, Victoria

### Monash University, School of Mathematical Sciences

Lecturer/Senior Lecturer in Statistics

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=9490606](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9490606)

## Chile: Santiago

### Pontificia Universidad Católica de Chile, Department of Statistics

Tenure Track Assistant Professor

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=9372650](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9372650)

## Hong Kong

### Hong Kong University of Science & 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](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. 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](mailto:stat11@ust.hk).

## United Kingdom: Coventry

### University of Warwick

Associate Professor/Associate Professor (Reader)

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=9364179](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9364179)

## United Kingdom: Coventry

### University of Warwick

Assistant Professor in Statistics for Analytical Scientists

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=9364171](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9364171)

## United Kingdom: Coventry

### University of Warwick

Assistant Professor (Harrison Early Career Professor)

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=9364155](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9364155)

## United States: Davis, CA

### University of California, Davis, Department of Statistics

Assistant/Associate/Full Professor

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=9484192](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9484192)

## United States: Golden, CO

### Colorado School of Mines

Department Head and Professor

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=9291545](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9291545)

## United States: Ann Arbor, MI

### University of Michigan

Professor, Assistant Professor in Computational and Statistical Genetics and Genomics

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=9448584](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9448584)

## United States: Akron, OH

### Departments of Mathematics & Statistics

Assistant Professor in Mathematics

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=9416148](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9416148)

## United States: Portland, OR

### Portland State University

Assistant Professor in Statistics

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=9101049](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9101049)

**United States: College Park, MD****University of Maryland, College Park School of Public Health****Department of Epidemiology and Biostatistics****Position Vacancy: Biostatistics, Assistant Professor (Tenure Track)**

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=9375402](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9375402)



The Department of Epidemiology and Biostatistics, School of Public Health, University of Maryland, College Park (<http://www.sph.umd.edu/EPIB>) invites applications for an Assistant Professor tenure-track position in biostatistics.

Qualified candidates should possess a doctoral degree in biostatistics or statistics and submit a record of scholarly achievement in biostatistics or statistics that supports a tenure-track position at the Assistant Professor rank. Candidates should demonstrate the potential to develop and conduct an independent research program using statistical methods to address public health issues. The ability to work collaboratively with colleagues in the department, the school, and the University is highly desirable. We are particularly interested in candidates with expertise such as multilevel modeling, structural equation modeling, spatial-temporal analysis, and Bayesian methods that can be applied to the study of chronic and infectious diseases, population and epidemiologic research, environmental studies, or related areas. Qualified candidates will have the ability to teach graduate level biostatistics courses, mentor graduate students, and collaborate in research projects.

Applicants must apply electronically to <https://jobs.umd.edu> specifying 112966, listed under the faculty section. Review of applications will begin immediately and applications will be accepted until the position is filled. Inquiries about the position should be directed to: Dr. Sandra Hofferth, Search Committee Chair ([hofferth@umd.edu](mailto:hofferth@umd.edu)). For questions concerning application submission, please contact Ms. Karen Mackey ([klmackey@umd.edu](mailto:klmackey@umd.edu)).

The University of Maryland is an equal opportunity and affirmative action employer dedicated to increasing the diversity of its faculty and administrators. We encourage applications from qualified individuals with varied experiences, perspectives and backgrounds. Applications from minority and women candidates are strongly encouraged.

**United States: Lubbock, TX****Texas Tech University**

Statistics Faculty

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=9191326](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9191326)

**United States: New York, NY****Department of Statistics, Columbia University**

Limited-term Faculty Position Starting Fall 2012

The Department of Statistics invites applications for a three-year term position as Assistant Professor to begin July 1, 2012. A Ph.D. in statistics or related field required. Commitment to high quality research and teaching in statistics and/or probability are required. Candidates will be expected to sustain an active research and publication agenda and to teach in the departmental undergraduate and graduate programs. All applications must be uploaded through our online RAPS site at <https://academicjobs.columbia.edu/applicants/Central?quickFind=55891>. Inquiries may be made to [dk@stat.columbia.edu](mailto:dk@stat.columbia.edu). Application deadline is April 15, 2012. Columbia University is an Equal Opportunity/Affirmative Action employer.

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

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=8789253](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=8789253)

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](mailto: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: Seattle, WA****Fred Hutchinson Cancer Research Center**

Postdoctoral Research Fellow in Biostatistics (ML-24040)

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=9476889](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9476889)

**United States: Milwaukee, WI****Institute for Health & Society, Division of Biostatistics**

Assistant Professor

[http://jobs.imstat.org/c/job.cfm?site\\_id=1847&jb=9358528](http://jobs.imstat.org/c/job.cfm?site_id=1847&jb=9358528)

# 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](mailto:erg@imstat.org)

## March 2012

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

**NEW**  March 22–24: University of Kansas, Lawrence, Kansas. Seminar on Stochastic Processes 2012 **w** <http://www.math.ku.edu/conferences/2012/ssp/>

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](http://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>

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/>

**NEW**  April 19–20: Howard University, Washington DC. David Blackwell Memorial Conference **w** <https://sites.google.com/site/conferenceblackwell/>

**NEW** April 19–21: Research Triangle Park, North Carolina. Long-Range Dependence, Self-Similarity, and Heavy-Tails: in honor of Professor Murad S. Taqqu **w** <http://lrd2012.web.unc.edu/>


**NEW** April 21: Boston University, Boston, MA. 26th New England Statistics Symposium **w** <http://math.bu.edu/ness12>

## May 2012

 May 14–15: Duke University, NC. Southeastern Probability Conference **w** <http://www.math.duke.edu/~rtd/SEPC12/SEPC2012.html>

**NEW**  May 11: Iowa State University, Ames, USA. New Statistical Methods for Next-Generation Sequencing Data Analysis **w** <http://www.stat.iastate.edu/Conference2012/>

**NEW** May 16–18: Cooley Peninsula, Co. Louth, Ireland. CASI: Conference on Applied Statistics in Ireland **w** <http://www.scss.tcd.ie/conferences/CASI2012/>

 May 19–20: Davis, California. Workshop on Analysis of High-Dimensional and Functional Data, in honor of Peter Hall **w** <http://www.stat.ucdavis.edu/~mueller/peterhall2012/>

May 24–25: Växjö, Sweden. 3rd Linnaeus University Workshop in Stochastic Analysis and Applications **w** <http://tinyurl.com/Isaa2012>

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

 May 30 – June 1: Université catholique de Louvain, Belgium. Quantitative Methods in Statistics, Biostatistics and Actuarial Sciences **w** <http://www.uclouvain.be/393243.html>

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

## June 2012

**NEW** June 1–22: Institute for Mathematical Sciences, National University of Singapore. Financial Time Series Analysis: High-dimensionality, Non-stationarity and the Financial Crisis **w** <http://www2.ims.nus.edu.sg/Programs/012hidim/index.php>

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

**NEW** June 3–6: Jekyll Island, Georgia, USA. SRCOS 2012 Summer Research Conference **w** <http://www.sph.emory.edu/srcos2012/>

**NEW** June 4–6: Mohamed First University, Oujda, Morocco. International meeting on Statistical Analysis: Theory and Applications (JIASTA2012) **w** <http://sciences1.ump.ma/JIASTA2012>

**NEW** June 4–6: Eindhoven, The Netherlands. Workshop on Parameter Estimation for Dynamical Systems **w** <http://www.few.vu.nl/~shota/peds2.php>



**NEW** June 4–8: University of Rouen, France. **International Workshop on Sequential Methods and their Applications (IWSM&A)** **w** <http://www.univ-rouen.fr/LMRS/RMR12>

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. **2nd Stochastic Modeling Techniques and Data Analysis International Conference (SMTDA)** **w** <http://www.smta.net/>

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

**NEW** June 11–14: Inbal Hotel, Jerusalem, Israel. **International Workshop in Applied Probability 2012** **w** <http://www.reg.co.il/iwap>

**NEW** June 12–15: Nashville, Tennessee. **UseR! 8th International Meeting of R Users.** **w** <http://www.R-project.org/user-2012>

June 14–15: University of Rochester Medical Center, Rochester, New York. **Symposium on Modeling Immune Responses from Complex Data** **w** <https://cbim.urmc.rochester.edu/education/2012-symposium/>

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/>

**NEW** June 18–29: St Petersburg, Russia. **St Petersburg School in Probability and Statistical Physics** **w** <http://spspsp.chebyshev.spb.ru>


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

**NEW** June 23–25: National Cheng Kung University, Taiwan. **Second International Conference on the Interface between Statistics and Engineering (ICISE2)** **w** <http://conf.ncku.edu.tw/icise/>

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/>


**NEW** July 3–5: School of Mathematics, University of Leeds, UK. **31st Leeds Annual Statistical Research (LASR) Workshop** **w** [www1.maths.leeds.ac.uk/Statistics/workshop/lasr2012](http://www1.maths.leeds.ac.uk/Statistics/workshop/lasr2012)

**NEW** July 3–6: Ottawa, Ontario, Canada. **International Symposium on Asymptotic Methods in Stochastics** **w** <http://www.fields.utoronto.ca/programs/scientific/12-13/stochastics/index.html>

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

**NEW** July 4–6: Vienna, Austria. **Workshop on Statistical Inference in Complex/High-Dimensional Problems** **w** <http://www.univie.ac.at/inference2012/>


 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](http://www.iss-2012-stjohns.ca)

**NEW** July 16–18: University of Göttingen, Germany. **Recent Developments in Statistical Multiscale Methods** **w** <http://www.stochastik.math.uni-goettingen.de/for916/SMM2012>

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/>



 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](http://www.samsi.info)

**NEW** July 19–21: Winnipeg, Manitoba, Canada. **International Workshop on New Advances in Statistics: Theory and Applications** **w** <https://www.stats.umanitoba.ca/events/new-advances-theory-applications>

Continues on page 30



# International Calendar *continued*



 **July 23–24:** NIMBioS at the University of Tennessee, Knoxville. **Modeling Dengue Fever Dynamics and Control**  [http://www.nimbios.org/workshops/WS\\_dengue](http://www.nimbios.org/workshops/WS_dengue)



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

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


## August 2012

**August 5–8:** Ann Arbor, Michigan, USA. **IEEE Statistical Signal Processing Workshop**  [contact@ssp2012.org](mailto:contact@ssp2012.org)  
 [www.ssp2012.org](http://www.ssp2012.org)



 **August 6–10:** Seattle, WA, USA. **Ten Lectures on Statistical Climatology.**  <http://www.statmos.washington.edu/wp/?p=42>


 **August 6–11:** Recife, Brazil. **16th Brazilian School of Probability**  <http://www.de.ufpe.br/~xviebp/>



**August 6–17:** SAMSI, NC, USA. **Computational Advertising [SAMS Research Program]**  [www.samsi.info](http://www.samsi.info)



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

## September 2012

 **September 3–7:** Pavia, Italy. **Summer school on Stochastic Modelling for Systems Biology**  [www.mi.imati.cnr.it/conferences/abs12.html](http://www.mi.imati.cnr.it/conferences/abs12.html)

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



 **September 9–22:** Ulm University, Germany. **International Summer School on Advanced Stochastic Methods to Model Risk**  <http://www.uni-ulm.de/mawi/summer-academy-2012/>


 **September 12–13:** Statistical Center of Statistics Korea, Daejeon, South Korea. **4th International Workshop on Internet Survey Methods**  [kostat.go.kr/iwis](http://kostat.go.kr/iwis)

## October 2012

 **October 14–16:** Duke University, NC, USA. **Third Workshop for Women in Probability**  
 [www.math.duke.edu/~rtd/wwp12/WWP2012.html](http://www.math.duke.edu/~rtd/wwp12/WWP2012.html)

## March 2013

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


**March 12–14:** Brisbane, Australia. **NatStats 2013: “A better informed Australia: the role of statistics in building the nation”**  <http://www.nss.gov.au/blog/natstats.nsf>

## July 2013

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

## August 2013

 **August 3–8:** Montréal, Canada. **IMS Annual Meeting at JSM2013.**  <http://amstat.org/meetings/jsm/>

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

**August 24–31:** Hong Kong. **International Statistical Institute: 59th ISI World Statistics Congress**  [www.isi2013.hk](http://www.isi2013.hk)

## October 2013

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

## March 2014

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

See the full list at [imstat.org/meetings](http://imstat.org/meetings)

## Membership and Subscription Information

### Journals

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

### Individual and Organizational Memberships

Each individual member receives the *IMS Bulletin* (print and/or electronic) and may elect to receive one or more of the five scientific journals. Members pay annual dues of \$108. An additional \$59 is added to the dues of members for each scientific journal selected (\$35 for *Stat Sci*). **Reduced membership** dues are available to full-time students, new graduates, permanent residents of countries designated by the IMS Council, and retired members. **Organizational memberships** are available to departments, corporations, government agencies and other similar research institutions at \$163 per year.

### Individual and General Subscriptions

Subscriptions are available on a calendar-year basis. **Individual subscriptions** are for the personal use of the subscriber and must be in the name of, paid directly by, and mailed to an individual. Individual subscriptions for 2012 are available to *The Annals of Applied Probability* (\$177), *The Annals of Applied Statistics* (\$177), *The Annals of Probability* (\$177), *The Annals of Statistics* (\$177), *Statistical Science* (\$153), and *IMS Bulletin* (\$118). **General subscriptions** are for libraries, institutions, and any multiple-readership use. General subscriptions for 2012 are available to *The Annals of Applied Probability* (\$390), *The Annals of Applied Statistics* (\$390), *The Annals of Probability* (\$390), *The Annals of Statistics* (\$425), *Statistical Science* (\$225), and *IMS Bulletin* (\$97). Airmail rates for delivery outside North America are \$118 per title.

### IMS Bulletin

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

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