The Séminaires Euopéens de Statistiques May 1996

History

Ole E. Barndorff–Nielsen and Wilfrid Kendall conceived of Séminaire Européen de Statistique (SemStat) over breakfast in *Les Grands Rapides du Prince Albert* in Toulouse in 1989, as a meeting at which high–level expository talks would be presented on new developments in statistics, with the objective of promoting a "European School of Statistics". They wanted to emulate for statistical science the success of the Strasbourg Probability Seminar and the Saint–Flour Summer school (which both have had a big and continuing impact on probability from the 60's till today). As a result of each SemStat there would be a conference volume of expository articles based on the main talks (but not including contributed talks). The conference volume would be published by Chapman and Hall.

Each author of the conference volumes donates his/her royalties to SemStat. This money is kept in an account administered by Nuffield College, Oxford (David R. Cox is the account holder). It is tradition that the conference dinner is funded from the proceeds of the preceding SemStat volume.

The first meeting happened at Sandbjerg (Denmark) in 1992: approximately 40 young (postdoc, under 35 years old) EC researchers, four main courses on "Neural Networks and Chaos" and one–hour speakers on related topics who also contributed to the conference volume. SemStat 92 was a big success and extremely exciting! The conference volume sold really well.

Funding was mixed: some from EC, some from Danish research council, ... It was decided to apply for an EC HCM Euroconference series, for Oxford 1994, Toulouse 1996. Wilfrid Kendall was volunteered to coordinate the EC proposal. Other people in the project were David R. Cox (replaced recently by Claudia Klüppelberg (Mainz)), Ole E. Barndorff–Nielsen, Jens L. Jensen (Aarhus), Gerard Letac (Toulouse), Paul Embrechts (Zurich). The grant application was successful, allowing the continued development of the SemStat.

The Oxford conference repeated the general format established at Sandbjerg, with about 40 young EU researchers, on the subject "Likelihood Analysis in Time Series and Stochastic Processes with Applications to Econometrics and Finance". Four main courses on: "Cointegration" (Johansen), "Pricing contingent claims" (Aase Nielsen & Astrup Jensen), "ARCH and SV models" (Shephard), "Longitudinal Panel Data" (Laird) and one–hour seminars. Again it was very successful and the conference volume appeared recently published with Chapman and Hall. It is expected to have as much success as the first.

At the European Meeting of Statisticians in Aarhus 1995 the European Regional Committee of the Bernoulli Society accepted the Séminaire Européen as one of its responsibilities. The relationship between ERC and SemStat is described in a scenario which will be suggested to ERC at the Committee Meeting at the 4th World Congress of BS in Vienna, August 1996.

At the time of writing, May 1996, SemStat Toulouse has just concluded. The subject was "Stochastic Geometry with Applications", and main speakers were Baddeley, Geyer, Möller, Vincent. The main topics focussed on stochastic geometry, tessellations, Markov Chain Monte Carlo. There were also three one–hour speakers who will also contribute to the conference volume: Saloff–Coste, Dryden, Molchanov. A new development was funding from the EU PECO initiative, allowing support of participants from Central and Eastern Europe. The conference volume is in preparation and will again be published with Chapman and Hall. Wilfrid Kendall has now stepped down from the office and Claudia Klüppelberg, after approval of ERC, agreed to succeed him as chairman of the SemStat steering group.