4. Report on Activities 1995

SPA'95
23rd Conference on Stochastic Processes and their Applications
June 19–23, 1995
Singapore (Republic of Singapore)

The 23rd Conference on Stochastic Processes and their Applications took place at the National University of Singapore (NUS). It was organized by the Department of Mathematics of NUS in conjunction with the Singapore Mathematical Society and the Singapore National Academy of Science.

The Local Organizing Committee consisted of L. H. Y. Chen (Chairman), J. H. Lou (Secretary), O. Chan, Y. M. Chan, Z. H. Chen, K. P. Choi, F. F. Gan, K. D. Ling, Q. M. Shao, D. Y. Wang and K. P. Yeo.

The members of the programme committee and the invited speakers were listed in the last issue of Bernoulli News.

The conference was attended by 185 participants from 30 countries. Speeches of welcome were given by Louis Chen, Chairman of the Local Organizing Committee, and by Ole Barndorff-Nielsen, President of the Bernoulli Society. A speech of Takeyuki Hida, the outgoing Chairman of the Committee for Conferences on Stochastic Processes (CCSP), was read out in his absence. Mr Sidek Saniff, the Minister of State for Education, gave the opening speech and declared the conference open.

The proceedings of the conference began with a tribute by Thomas Kurtz to Stamatis Cambanis, who passed away recently, in recognition of his contributions to CCSP. This was followed by a one-minute observance of silence in his memory.

There were altogether 16 invited lectures and 102 contributed talks covering a wide spectrum of topics on stochastic processes including limit theorems, probability approximations, stable processes, random fields, Markov processes, diffusions, Dirichlet forms, large deviations, stochastic analysis, white noise analysis, quantum probability, stochastic geometry, stochastic control, branching processes, Markov chains, random walks, renewal theory, extrema, queues, stochastic networks, combinatorial probability, percolation, interacting particle systems, inference for stochastic processes, stochastic modelling, time series, and mathematical finance.

The atmosphere of the conference was pervaded by an unforgettable spirit of enthusiasm in the exchange of ideas both inside and outside the seminar rooms. There was a conviviality in social interaction, particularly at the conference dinner, which offered not only the cuisines of the different cultures of Singapore but also music performed by a male a cappella group and by an angklung orchestra of Malay musical instruments.

Perhaps the mood and spirit of the conference are reflected in a poem written by Y. K. Leong specially for the conference and read out at the opening ceremony:

Ideas inexorably collide,
Equally mindful, equally random.
Though it's the unborn future that'll decide
May the present unequivocally welcome
A world without boundary,
A truth beyond uncertainty.

In his closing speech of the conference, Thomas Kurtz, the new Chairman of CCSP, threw open the invitation to the next SPA Conference in Santiago, Chile in 1997.

EMS'95
21st European Meeting of Statisticians
August 21–25, 1995
Aarhus (Denmark)

The 21st European Meeting of Statisticians was held at the Institute of Mathematics, University of Aarhus in Denmark. The chairman of the Programme Committee was Paul Embrechts (Zürich) and the chairman of the Local Organizing Committee was Michael Sørensen (Aarhus).

The EMS was attended by approximately 400 people from 35 countries, including 13 non-European countries. Due to the excellent work of the Programme Committee as well as of the Local Organizing Committee the conference was a great success on the scientific as well as on the social side.

The Opening Lecture "From Model Selection to Adaptive Estimation" was delivered by Lucien Birgé (Paris), the Forum Lectures "Probability and Finance" by Hans Föllmer, and the Closing Lecture "Non-Gaussian Geostatistics" by Peter Diggle (Lancaster). A list of the other special invited lectures and the topics of the invited paper sessions can be found in Bernoulli News No. 2, page 9. Apart from the special invited lectures, 44 invited papers were presented in 15 sessions. One of the special invited lectures was proposed and partly financed by the Institute of Mathematical Statistics. The programme also included 44 contributed paper sessions with presentations from a wide range of topics in statistics and probability.

The social programme started with a welcome reception at the Institute of Mathematics on Sunday, August 20. The wonderful weather allowed the participants to enjoy their beer and wine outside the Institute, in the park which surrounds the University. On Monday, August 21, the City of Aarhus hosted a reception and buffet at the City Hall. On Wednesday afternoon there were four excursions to choose from. One bus excursion was a sight-seeing tour of Aarhus. Two others went to the picturesque town Ebeltoft and to the Lake District of Silkeborg. A walking excursion led through the beech woods south of Aarhus to the beach, where most participants went for a swim in the — for Denmark — unusually warm water. The conference dinner on Thursday evening was held at Varna Mansion, which is situated at a small cliff by the sea overlooking the Aarhus Bay. This turned out to be a lively evening, where songs were sung in several languages - including the Danish dialect spoken in Jutland.

The following song by Piet Hein was particularly popular. Its original Danish title is "Videnskabens Fædre." The text was translated into English by Kjeld Bagger Laursen.

FAMOUS MEN OF SCIENCE*

Famous men of science
On spirits placed reliance.
When to them we pay tribute
Never this good rule refute.
Famous men of science

Frequently Copperni
Cus gobbled down 'sauterni';
Otherwise he had not found
Out the earth is running 'round.
Good old Cus Copperni.

Booze made Kepler forfeit
The perfect type of orbit
Aquavit's efficiency
Made for excentricity.
Booze made Kepler forfeit.

Tycho Brahe's gin bill
Was astronomic until
Double stars at day were clear
Causing him to switch to beer.
Tycho Brahe's gin bill.

Newton's home libations
Gave rise to wild rotations.
Others called depravity
What he said was gravity.
Newton's home libations.

Mr. Albert Einstein
Drank more than most of Rhine wine.
Wondering why this could be
He found relativity.
Mr. Albert Einstein

Nobelman Niels Bohr knew
The value of a good brew.
He made theories with wit
If he could his 'quantum' git.
Nobelman Niels Bohr knew.

Such intoxication
Shall be our inspiration;
Never – when at work – shall we
Be without our good whiskey.
Such intoxication.

*See the Editor's comment on the inside front page.

ISI '95
50th Biennial Session of the ISI
August 21–29, 1995
Beijing (The Peoples' Republic of China)

The 50th Session of ISI was held in Beijing, August 20-29, 1995. The venue drew a lot of participants but the participation of Bernoulli members was somewhat low, presumably by the collision with the European Meeting in Aarhus.

On the administrative side, the Council of the Bernoulli Society met on August 24 and 25, while the General Assembly (GA) met on August 29. Here are some of the highlights of both meetings.

• First Dr. Z. Kenessey, Director of ISI, addressed the GA and expressed his wishes for a continuing friendly collaboration between the Bernoulli Society and ISI.

• The incoming president J.L. Teugels of the Society then read the *Report by the President* O.E. Barndorff-Nielsen (see page 1.) The *Report by the Scientific Secretary* was read by W. Van Zwet, proxy for R. Gill (see page 5).

• S. Lauritzen, auditor, presented the main points from the *Treasurer's report* prepared by Morris Eaton. He then answered some questions raised in connection with the beneficial aspects of the publication contract of BERNOULLI between the Bernoulli Society and Chapman & Hall.
Partly due to the improved ($\neq$ good) financial situation of the Society, Council also agreed to modify the existing procedure for dealing with differential registration fees at society sponsored activities.

• The GA agreed to nominate Paul Jansen (ERC), Valerie Isham (CPSPS) and Rubin Klein (LARC) as members on the *nominating committee* that has to propose candidates for President-Elect (1997-99) and Council (1997-2001). A further representative of the CCSP will be added in due time.

• A major item of discussion was the *East-Asian and Pacific Regional Committee.* For detailed information see page 7.

• Y. Ogata was very active to shape up the Bernoulli Society part of the *51st ISI-programme for Istanbul.* To our great satisfaction, the number of scientific sessions will be substantially increased (see page 17).

• Last but least, GA had a first glance at the new outlook of the Bernoulli Society when all members would wear the T-shirt with the *logo* of the society. Requests have been heard to make these T-shirts available at the 4th World Congress in Vienna 1996.

9th European Young Statisticians Meeting
August 14–August 18, 1995
Rotterdam (The Netherlands)

European Young Statisticians Meetings are a two-yearly series of conferences for young researchers working in probability theory and statistics. Participants are younger than 30 years and have 2 to 8 years of research experience. Due to space limitation, participation is by invitation only. Every participant is expected to give a 20 minutes talk introducing his/her research field to a wide audience. European Young Statisticians Meetings stimulate international cooperation between young researchers from different countries and research fields.

In Rotterdam 44 young statisticians participated, from more than 20 different European countries. Topics included regression analysis, time series analysis, extreme value theory, survival analysis, experimental design, simulation, software reliability, and financial mathematics.
The Dutch scientific community generously supported the organization of the conference financially. Important contributions were also received from Stichting Mathematisch Centrum, Vereniging Trustfonds Erasmus Universiteit Rotterdam, and the Dutch Society for Statistics and Operations Research.

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More information (email addresses of future organizers, PostScript versions of the conference programme and abstracts booklet) can be obtained via the WWW-homepage
http://dutiosd.twi.tudelft.nl/ vvs/
of the Dutch Society for Statistics and Operations Research.