5. Conferences 1996

4 th World Congress of the Bernoulli Society

Vienna, Austria, August 26-31, 1996

The 4th World Congress of the Bernoulli-Society will be held in Vienna, Austria, August 26-31, 1996. Chair of the Scientific Programme Committee is F. Götze and Chair of the Local Organizing Committee is G. Pflug.

Special Lectures will be presented by P. Hall (Kolmogorov lecture), M. Talagrand (Laplace Forum lectures) with E. Bolthausen, L. Lovasz and L. Birgé as discussants and D. Donoho (Bernoulli lecture).

Special invited lectures will be given by E. Arjas, E. Bolthausen, E. Gassiat, E. A. Thompson. The 'Stochastic Processes and Applications' lecture (sponsored by Elsevier) will be given by D. A. Dawson. IMS special invited lectures will be presented by J.-P. Kahane and D. Stoyan.

There will also be a Royal Statistical Society Ordinary Meeting in Vienna during the week of the Conference.

The venue of the meeting is

Wirtschafts-Universität Vienna
Augasse 2 - 6
A-1090 Vienna

The meeting starts on Monday morning and will run through Saturday, the Closing Ceremony being scheduled for Saturday afternoon. For updated information about the meeting visit our WWW-site

http://smc.univie.ac.at/ bernoulli

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Bernoulli Society Meeting
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The contributed sessions are not limited to special topics. Presentations of new results in any area of mathematical statistics and probability are welcome. Deadline for abstracts is May 1, 1996.
Abstract guidelines may be obtained by an email to the auto-reply-mailbox: abstyle@smc.univie.ac.at

The invited paper sessions are listed below. They cover wide areas of recent developments in probability, statistics and applications.

Probability

1. Stochastic analysis and random fields: I. Kubo
2. Ergodic theory and dynamical systems: M. Keane
3. Stochastic PDE's: T. G. Kurtz
4. Large deviations: A. Greven

5. Functional limit theorems: P. Deheuvels
6. Probability models on trees (IMS): Y. Peres
7. Measure valued processes: A. Etheridge
8. Probability in mathematical physics: R. Rebolledo
9. Numerical methods in SDE: D. Talay
10. History of probability and statistics: N. H. Bingham

Statistics

1. Spatially adaptive methods: A. Nemirovskii
2. Sharp asymptotics in curve estimation: A. Korostelev
3. Wavelets with applications: E. Bacry and D. Picard
4. Model selection and complexity: A. Barron
5. Semiparametric statistics: A. van der Vaart
6. Statistical problems in stochastic processes: R. Liptser
7. Bayesian time series: M. West
8. Nonlinear time series: H. Tong
9. Causality in observational studies: J. M. Robins
10. Missing data: D. B. Rubin
11. Multivariate survival analysis: P. K. Andersen
12. Graphical displays (in data analysis) (IMS): A. Buja

Applications

1. Inference in forensic sciences: K. M. Roeder
2. Industrial statistics (IMS): N. I. Fisher
3. Prediction errors in large scale environmental models: F. Zwiers
4. Signal processing in physical sciences (IMS): D. Donoho
5. Information extraction from images: J. Kent
6. Probabilistic methods in pattern analysis: L. Devroye
7. Probabilistic algorithms: L. Lovasz
8. Probabilistic methods in information theory: I. Csiszar
9. Quantum probability: H. Maassen
10. Transportation networks: A. Karr
11. Stochastic models in biology: D. Mollison
12. Probability in finance: W. Schachermayer

There are also four **workshops/satellite meetings** being held in Europe in the period just before and after the 4th World Congress. We present them on the next pages.

ESES'96
Environmental Statistics and Earth Sciences
August 20-24, 1996
Brno (Czech Republic)

The conference is organized jointly by Charles University, Prague, and Masaryk University, Brno.

This conference focusses mainly on the problems of meteorology and hydrology, especially on the problems connected with man-made influences on atmosphere and hydrosphere, which are or may be solved by means of statistical methods, and to enable meetings and discussions of statisticians and non-statistical scientists interested in these areas. Environmental science incorporating statistical methods is of increasing importance to all countries mainly to those of Central Europe.

The programme will combine contributions from statistics and environmetrics. The main lectures will be followed up by afternoon panel discussions to selected subjects from the environmetrics with formulated specific problems for a solution and description of available data sets, as a challenge for statisticians; the discussions may also touch the general problems of man-made influence on the environment.

Furthermore , the programme would be supplemented by contributed sessions and the participants will be encouraged to contribute to such subjects as air pollution, man-made climate change, depletion of the ozone layer, water pollution, man-made influences on water resources, impact of climate changes on water resources and the statistical methods applicable therein.

The conference will contribute to growing interactions between statisticians and environmental scientists from various countries.

Programme Committee
J. Jurečková, Charles University, Prague, Chair, R. Brázdil (CZ), J. Kalvová (CZ), G. Dohnal (CZ), J. Michálek (CZ), I. Holoubek (CZ), E. Waymire (USA), M. Hušková (CZ).

Local Organizing Committee
J. Michálek (Masaryk University, Brno, Chair), L. Bauer, V. Veselý, I. Horová, J. Vosmanský, J. Hřebíček.

Topics

- Statistical modelling of man–made influences on atmosphere and hydrosphere
- Statistical problems in water and air pollution
- Statistical methods of climate change scenarios construction
- Climate changes and variability
- Environmental time series, spatial data and detection of change
- Disposal of high level nuclear waste
- Nonparametric regression, wavelets
- Statistical analysis of geophysical phenomena

If you are interested in attending, please contact

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Conference on Stochastic Equations
August, 21-24, 1996
Gyor (Hungaria)

The satellite conference is planned to be held in Gyor, just halfway between Budapest and Vienna. It is jointly organized by mathematicians of the Eotvos Lorand University of Budapest and the Kossuth Lajos University of Debrecen.

The Programme Committee and the Local Organizing Committee include Imre Csiszar (Chair) Gyorgy Michaletzky (Co-chair) Laszlo Markus (Secretary), I. Gyongy, J. Fritz, Gy Papp.

The objective of the conference is to discuss various problems of discrete and continuous time parameter ARMA processes and stochastic differential equations, including SPDE and related random fields; accordingly, we plan to organize two sessions.

The conference site is the Szechenyi Istvan College of Gyor. Gyor - this picturesque baroque town - is situated in the north-western part of Hungary, at about 100 km from Vienna, or 80 km from Vienna Schwechat airport. It has direct highway and train connection to Vienna, and also to Budapest of course. We plan to provide bus transportation to the World Congress site after the conference.

The modern campus on the bank of the Mosoni branch of Danube river provides ideal conditions for the conference. We intend to keep the participation costs on a very reasonable level and still provide a convenient and pleasant environment for the conference.

For more information please contact:

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Stable Processes and Other Heavy-Tailed Models for Highly Volatile Phenomena
August 23–25, 1996
Wrocław (Poland)

This satellite meeting will take place immediately before the 4th World Congress in Vienna. The organizers are C. Klüppelberg (Germany), G. Samorodnitsky (USA) and A. Weron (Poland).

Analysis of financial, insurance, engineering and communication data often uncovers oscillations that indicate presence of heavy tails, and this becomes even clearer as larger and larger data sets become available. Stable processes are the "canonical source" of heavy tailed probabilistic models, but other models have been suggested as well. On the other hand, our understanding of stable processes has progressed fast in the last 4-5 years. In the last year two monographs on stable processes have been published.

The idea of the meeting is both to bring together practitioners who have encountered highly volatile phenomena in their work, and probabilists working with heavy tailed models, as well as to discuss the new developments in the theory of such models.

The topics to be discussed at this short workshop include the following:

- Detection of heavy tails and tail estimation
- Fitting of heavy tailed models to the data
- Sample path behavior of stable processes and other heavy tailed models
- Dependence structure and ergodicity
- Long memory heavy tailed processes
- Simulation of heavy tailed processes, in particular of the solutions of stochastic differential equations driven by stable noise.

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http://www.im.pwr.wroc.pl/ hugo/wsm96.html

Asymptotic Methods in Stochastic Dynamics and Nonparametric Statistics
September 2–4, 1996
Berlin (Germany)

The fields of Stochastic Dynamics and Nonparametric Statistics are related via a joint methodical fund of asymptotic methods. The workshop is dedicated to acknowledge the deep significance of the contributions of R. Z. Khasminskii in both areas.

Scientific committee:
L. Arnold (Bremen), D. Donoho (Stanford), W. Haerdle (Berlin), I. A. Ibragimov (St. Petersburg), E. Mammen (Heidelberg), G. Milstein (Berlin), M. Nussbaum (Berlin).

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SemStat'96
Séminaires Européens de Statistiques
Stochastic Geometry:
Theory and Applications
May 12–19, 1996
Toulouse (France)

This will be a successor to the successful SemStat workshops "Statistical Aspects of Chaos and Neural Networks" and "Likelihood, Time Series, with Econometric and other Applications", which took place in Denmark 1992 and Oxford 1994 respectively. The Toulouse SemStat will be chaired by Gérard Letac, assisted by Dominique Bakry, and Wilfrid Kendall, and will be organized locally by members of Toulouse Mathematics Department.

The basis of the meeting will be a mixture of substantial introductory review papers and of individual seminar-type lectures, with much time for discussions.

Four main review papers will be presented:

A. J. Baddeley: Recent developments in stochastic geometry and stereology.

C. Geyer : Markov chain Monte Carlo techniques.

J. Møller: (a) Markov chain Monte Carlo and spatial point processes, (b) Topics in Voronoi and Johnson-Mehl tessellations.

L. Vincent: Mathematical morphology.

The main purpose of the SemStats is to bring strongly talented young European statisticians, at post-doctoral level, to the forefront of research in fields of great current and potential interest. The European Union has made funding available under its Human Capital Mobility Euroconference scheme, to support attendance by some young scientists from the EU. Severe space limitations mean that participation in the SemStats can be by invitation only. However if you are interested in attending the Toulouse SemStat then please communicate your interest as soon as possible (and certainly by 19 January 1996) to

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Workshop on Stochastic and Statistical Methods in Hydrology
March 25–28, 1996
CIMAT, Guanajuato (Mexico)

A workshop on probabilistic and statistical problems in hydrologic science will be held from March 25 to March 28, 1996 at CIMAT in Guanajuato, Mexico. The purpose of this workshop is to bring together participants from hydrology, probability, statistics and physics to:

(i) identify some of the critical outstanding goals in hydrologic science which are amenable to mathematical/statistical formulation and analysis,

and

(ii) evaluate the current state of the art and prognosis for the future from points of view of theory, models and data.

Organizing Committee:
Ole E. Barndorff-Nielsen, Vijay Gupta, Victor Perez-Abreu and Ed Waymire.

The program will include overview lectures and roundtable discussions on the topics of rainfall, river network and landforms, and runoff and floods.

The tentative list of participants includes:

HYDROLOGY:

V. Gupta (Colorado), T.Bell (NASA), I. Rodriguez-Iturbe (Texas AM), B. Troutman (USGS), A. Rinaldo (Padua), R. Rosso (Milano), E. Foufoula-Georgiou (Minnesota), O. Mesa (Colombia), J. Dooge (Ireland), S. Peckham (USGS).

PHYSICS:

R. Leheney (Chicago), S. Nagel (Chicago), J. Rundle (Colorado).

PROBABILITY AND STATISTICS:

D.R. Cox (Oxford), E. Çinlar (Princeton), V. Isham (London), J.L. Jensen (Aarhus), E. Waymire (Oregon State), M. Sørensen (Aarhus), O.E. Barndorff-Nielsen (Aarhus), A. Baddeley (Perth), D. Brillinger (Berkeley).

For further information please contact:
Workshop on Stochastic and Statistical Methods in Hydrology
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Conference on Highly Structured Stochastic Systems
May 19–24, 1996
Rebild (Denmark)

The European Science Foundation's Network on Highly Structured Stochastic Systems is organising a major international conference in 1996. Unlike the previous workshops, which have been relatively small and by invitation only, this will be a regular conference, open to all.

The Venue Rebild is a purpose-built conference centre set in beautiful surroundings 30 km south of Aalborg in Denmark. Speakers will be organized around a number of important and topical themes, such as Computational Issues, Model Choice and Criticism, Biomedical and Genetic Applications, Causal Inference, Expert Systems and Conditional Independence. In addition there will be two series of lectures of a more tutorial nature for those who may be less familiar with some areas of HSSS.

email: rebild@iesd.auc.dk

ECM'96
2nd European Congress of Mathematics
July 22-26, 1996
Budapest (Hungary)

Information is available on
the European Mathematical Society server EMIS
http://www.emis.de
or directly from:
Janos Bolyai
Mathematical Society
Foutca 68
H-1027 Budapest (Hungary)
email: ecm2jbms@math-inst.hu

11th International Workshop on Statistical Modelling
July 15–19, 1996
Orvieto (Italy)

As in previous years this meeting will focus on the various aspects of statistical modelling, including theoretical developments, applications and computational methods. The workshop aims to concentrate on papers that are motivated by real practical problems and that make a novel contribution to the subject. Theoretical contributions addressing problems of practical importance or related to software developments are also welcome.

Scientific Programme Committee
A. Azzalini (Padova), J. Engel (Eindhoven), L. Fahrmeir (Munchen), A. de Falguerolles (Toulouse), A. Forcina (Perugia), B. J. Francis (Lancaster), R. Gilchrist (London), R. Hatzinger (Wien), P. van der Heijden (Utrecht), J. Hinde (Exeter), E. Lesaffre (Leuven), B. Marx (Baton Rouge), Ch. E. Minder (Bern), G. U. H. Seeber (Innsbruck), G. Tutz (Berlin).

Local Organising Committee
A. Forcina (Perugia), A. Biggeri (Firenze), G. Galmacci (Perugia), A. Decarli (Milano), G. M. Marchetti (Sassari).

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