7. Report on Recent Activities

International Symposium on Contemporary Multivariate Analysis and Its Applications
May 19–22, 1997
Hong Kong

The Symposium was hosted by the Hong Kong Baptist University (HKBU) and sponsored by the Bernoulli Society and other academic societies. Over 200 statisticians and scholars from 25 countries and regions participated in the four-day program, which included two keynote lectures, 32 invited talks and 114 contributed papers.

After opening remarks by the President of HKBU and a welcome address by the Chairman of the International Program Committee, Kai-Tai Fang, there was a speech by the President-Elect of the Bernoulli Society, Louis H. Y. Chen (National University of Singapore) at the opening ceremony. T. W. Anderson (Stanford University) and C. R. Rao (Pennsylvania State University) gave keynote addresses.

Most of the invited talks were grouped under the following themes: Bayesian computation, business applications, dimension reduction, graphical models, model selection, non-normal inference, non-parametric models, resampling, and semiparametric models.

Many distinguished statisticians attended the Symposium, including three members of the National Academy of Sciences, USA, 27 ISI members, 22 Fellows of the IMS, 15 Fellows of the ASA and three recipients of the COPSS Award. Also, many younger statisticians participated, including 29 students.

The Symposium was strongly supported by the local Hong Kong community. The Local Organizing Committee was composed of academics from six local universities, Hong Kong's Commissioner of Census & Statistics, and members of the Hong Kong Statistical Society. Eighty-seven local statisticians participated in the Symposium. Moreover, several Hong Kong charitable foundations provided generous donations to support the invited speakers as well as 25 participants from Mainland China.

The Symposium was followed by a *Workshop on Experimental Design* organized by F. J. Hickernell (HKBU) on May 24. This gathering of 47 statisticians heard talks by Ching-Shui Cheng (University of California, Berkeley) and others on recent developments in optimal, orthogonal and uniform designs. Three invited talks, nine contributed papers and four posters were presented at the Workshop.

In conclusion, the Symposium brought together many scholars from all over the world to discuss the latest developments in contemporary multivariate analysis. On behalf of the organizers, we wish to thank the Bernoulli Society for lending its support and to all participants for making the Symposium a success.

Kai-Tai Fang, Hongkong

EYSM'97
10th European Young Statisticans Meeting
August 18–22, 1997
Warsaw (Poland)

The European Young Statisticians Meetings are patronized by the Bernoulli Society. They are held every two years and are attended by young researchers from Europe working in probability theory and statistics.

The last meeting took place in Warsaw (Poland) from August 18–22, 1997. It gathered 39 participants from 18 countries. Each participant gave a 20 minute talk. The subjects of the talks were diverse and ranged from probability theory to applied statistics.

The social program of the meeting included a visit of Wilanow palace and a conference dinner. The meeting went on in a friendly atmosphere. It was successful and allowed the participants to present their work and to meet each other.

The next European Young Statisticians Meeting will take place in France in 1999. The main organisers are Olivier David (david@versailles.inra.fr), Christine Cierco and Sophie Schbat.

Olivier David, Versailles

SPA'97
24th International Conference on Stochastic Processes and their Applications
June 16 - 20, 1997
Viña del Mar, Chile

The 24th Conference on Stochastic Processes and their Applications took place at the Convention Center "Gala" in Viña del Mar. It was organized by the Department of Mathematics, Catholic University of Chile, in conjunction with the University of Chile and the Catholic University of Valparaíso. It was held under the auspices of the Committee for Conferences on Stochastic Processes (CCSP) of the Bernoulli Society and the Chilean Mathematical Society.

The programme consisted of 13 invited lectures and 79 fifteen-minute contributed talks. The invited speakers were:

G. Ben Arous (Paris), V. Bogachev (Moscow), F. Fagnola (Genova), C. Fernández (Santiago), P. Ferrari (São Paulo), P. Imkeller (Berlin), S. Martínez (Santiago) P. Ney (Madison), E. Olivieri (Roma), M. Sanz (Barcelona), R. Williams (San Diego), J.A. Yan (Beijing).

P. Ney delivered the inaugural Special Invited SPA Lecture (which was supported by Elsevier Science B.V., publisher of the journal Stochastic Processes and their Applications). Moreover, the conference benefitted of an additional lecture delivered by T. Kurtz replacing D. Talay, invited speaker who could not attend the meeting.

Main fields covered at the Conference were Stochastic Particle Systems, Quantum Stochastic Analysis, Large Deviations, Stochastic Networks, Measure-valued processes, Branching Processes, Stein Identities, Quasi Stationary Distributions, Inference on Stochastic Processes, Infinite Dimensional Analysis, Random Fields and Stochastic Partial Differential Equations.

For full details, interested readers could browse the LaTeX abstract files of both, invited and contributed talks at the address

http://www.mat.puc.cl/~spa24/abstracts.html

The meeting provided a highly interesting occasion for fruitful exchanges among participants.

All probabilists willing to keep in contact with the Chilean research group on Stochastic Analysis and Mathematical Physics (ANESTOC), involved in preparing SPA24, are kindly invited to visit the web page

http://www.mat.puc.cl/~anestoc1/anestoc.html

where periodic international workshops and meetings in Chile are to be announced.

Rolando Rebolledo, Santiago

The araucaria tree.

The name of the trees is derived from Arauco, the name of a district in southern Chile where they were first discovered. "Araucaria araucana", the Chile pine was introduced into Europe in the late 18th century and is extensively cultivated there. Now it can be found as well in Australia, Brasil, California and the Phoenix Islands. The tree grows to the height of 50m. in the cordilleras of Chile.

Rolando Rebolledo held the following opening speech at the SPA'97 in Viña del Mar.

On behalf of the Organising Committee of the 24th International Conference on Stochastic Processes and their Applications, I wish to welcome all participants of this meeting. In particular, we appreciate the interest of those participants coming from our antipodes who have spent more than 24 hours flying-time to reach Chile.

Jef Teugels, Thomas Kurtz and former members of the CCSP, Luis Gorostiza, Luigi Accardi, Takeyuki Hida, Anatole Joffe, among others, are responsible for choosing our country and this city as a venue for the Conference. We are very grateful to them for their support to our scientific activities.

Perhaps the first research papers in Measure Theory and Probability produced in our continent, were those of Beppo Lévi, who emigrated from Italy to Argentina during the thirties, and González Domíngues, also from Argentina, who published several articles in the *Comptes Rendus de l'Académie des Sciences de Paris*, 1936, dealing with limit theorems discovered by Glivenko. He also wrote a monograph on the representation of functions by means of Fourier Integrals, published in *Duke Mathematical Journal*, 1940. These scholars could be considered as predecessors of research activities in Probability Theory and Stochastic Processes in our continent, even though a well established Theory of Stochastic Processes did not exist in the world before the forties.

At present, there is no branch of Mathematics which could escape to the influence of Stochastic Processes. Perhaps the key point to understand this success, is that Stochastic represents a new approach to mathematical modeling of reality, which allows to keep track of highly complex dependencies and interactions within natural phenomena.

So it is not surprising that Stochastic Processes, or better, Stochastic Analysis is having an important worldwide development, including the Latin American continent. At present, well established research groups in Stochastic Analysis exist in Mexico, Brazil, Uruguay, Venezuela and Chile. Statistics of Stochastic Processes, Quasi-stationary distributions, Ergodic Theory, Limit Theorems, Stochastic Particle Systems, Infinite Dimensional Analysis, Quantum Probability, Quantum Dynamical Semigroups, Stochastic Differential Equations, applications to Finance, Electrical Engineering, Quantum Optics, are among the research subjects cultivated within the continent.

Step by step a tradition of scientific meetings on Stochastic Processes and related fields is being established in Latin America. Starting with Congresses on Probability Theory and Statistics (CLAPEM) which have been held in Venezuela, Uruguay, Brazil, Chile; continuing with the Brazilian National Symposia on Probability and Statistics (SINAPE), the Mexican Symposia in Probability, the Chilean Winter Schools in Probability Theory and Mathematical Statistics (EIPES), and, since 1995, the series of International Workshops on Stochastic Analysis and Mathematical Physics (ANESTOC), the flow of stochastic activities is increasing very fast.

This meeting is another step in the evolution of Stochastic Analysis in Latin America. It has been organized by the Committee for Conferences on Stochastic Processes of the Bernoulli Society, who established both, the Programme Committee and the Local Organising Committee. The Programme Committee consists of Luigi Accardi, Takeyuki Hida, Luis Gorostiza, Thomas Kurtz, Philip Protter, Chris Heyde, Claude Dellacherie, Antonio Galves, Ludwig Arnold, Albert Shiryaev, Rolando Rebolledo. The Organising Committee includes Eugenio Saavedra, Renato Allende, Fernando Quintana, Raúl Fierro, Gladys Bobadilla, Jaime San Martín and Rolando Rebolledo.

We followed the standard structure of other SPA conferences: a number of invited lectures and a broad place offered to contributed papers. Moreover, a special invited lecture has been scheduled, supported by the Bernoulli Society under the sponsorship of Elsevier. This is the Opening Lecture which will be delivered by Professor Peter Ney. It is a great honour for us to have Professor Ney inaugurating the scientific work of this conference.

The conference benefited from the support provided by several institutions: the International Mathematical Union (IMU), the Chilean National Council of Scientific Research (CONICYT), the Direction of Research and Graduate Studies of the Catholic University of Chile (DIPUC), the National Science Foundation (NSF) who granted US participants, the "Universidad de Chile", the "Universidad Católica de Valparaíso", the "Facultad de Matemáticas" of the "Universidad Católica de Chile", where most of the organization was carried out before the conference. Last, but not least, we have to mention the kind collaboration of the staff of "Gala Hotel" and Mr. Sergio Solís who are hosting this conference. We are gratefully indebted to all of them.

We wish you a fruitful and pleasant stay in Viña del Mar, if you need assistance, please do not hesitate to contact the members of the Organising Committee through the secretary office.

We also hope you will have some time left to begin discovering a part of our country which is the beginning of the world in the south-north direction.

Thank you.

Mathematical Statistics and Its Applications to Biosciences
August 31–September 4, 1997
Rostock (Germany)

The conference took place under the auspices of the European Regional Committee of the Bernoulli Society and the Institute of Mathematical Statistics.

The town Rostock and its University provided a pleasent venue of the event. The conference was supported by several companies and institutions. In particular, the Deutsche Forschungsgemeinschaft (German Research Foundation) provided the opportunity to support researchers from East European countries.

The conference was attended by 200 statisticians from 26 countries from all continents. The *Opening Lecture* (Point Process Methods in Forest Statistics) was given by Dietrich Stoyan. The *Forum Lectures* (Inference with Missing Data: Recent Developments and Open Questions I,II) were held by Andrea Rotnitzky. *Special Invited Papers* were given by: Viatcheslav B. Melas : Nonlinear Models, Simon Tavaré : Ancestral Inference in Population Genetics, Noel Cressie : Spatial Analysis and Inference for Extremes in Disease. The *Closing Lecture* (Smoothing) was given by Theo Gasser. A round table discussion on the interpretation of statistical inferences was organized for Sunday evening and chaired by Shanti S. Gupta and Dieter Rasch. The core of the conference consisted of 18 invited paper sessions. Contributed papers were presented in 23 sessions and at the poster session. All in all about 150 participants covered a wide spectrum of topics in their contributions both in mathematical statistics and its applications.

A computer demonstration was held by a sponsoring company. BIORAT demonstrated "Sample Size Determination for ANOVA and Construction of Experimetal Designs with CADEMO" and "Construction and Analysis of Sequential Designs with TRIQ". Several publishing houses provided an interesting book exhibition.

The social programme started with the reception by the mayor of the city of Rostock. Participants of the excursions on Tuesday afternoon could choose between three different routes. The day ended with a classical concert. The conference dinner proved to be a golden opportunity to meet old friends and to make new ones from all around the world.

The material of the conference is available at
ftp://likeli.math.uni-rostock.de/www/biostat/home.html

Friedrich Liese, Rostock

Conference on Environmetrics in Austria
8th International Conference on Quantitative Methods for the Environmental Sciences
August 4–8, 1997
Innsbruck (Austria)

The 8th International Conference on Quantitative Methods for Environmental Sciences featured the presentation and discussion of 107 invited and contributed papers. Approximately 220 participants from 27 nations attended the conference.

The Keynote Address and the John Stuart Hunter Lecture, "A Unified Approach to Multivariate Outliers, Multivariate Transformations and Discriminant Analysis" was delivered by A. C. Atkinson of the London School of Economics.

Six special plenary lectures were presented on: Spatial Data Analysis, Risk Assessment, Large Scale Ecological Monitoring, The mission of the newly established US National Centre for Environmental Statistics, Policy and Data-Driven Water Resources Systems Modelling, and the Analysis of Non-Precise Data. Three parallel invited and contributed sessions were held each day. Topics covered in the invited sessions were: Expert Systems, Health and Environment, Bootstrap: Environmental Applications, Issues in Wildlife Monitoring, Assessment and Control of Urban and Agricultural Diffuse Pollution, Environmental Time Series, Soil Biodiversity, Extreme Value Teory and Related Topics and Eco-Sustainability.

There was also a General Meeting of The International Environmetrics Society.

The qualities of the presented scientific papers were high and the sessions were well attended with ample time for discussion.

The social program consisted of two receptions (one by the Mayor of Innsbruck) and the conference banquet dinner.

The organizers are planning to publish the proceedings in two issues, one to appear in Environmetrics and the other in the Austrian Journal of Statistics.

The Bernoulli Society was a major sponsor of the meeting with strong representation on the Scientific Committee of the conference. The two societies (BS and TIES) are planning to work together in promoting the role and applications of statistics to environmental science.

Abdel El-Shaarawi
Burlington, Ontario

ISI'97
51st Biennial Session of the ISI
August 18–27, 1997
Istanbul (Turkey)

Venue of the meeting was the Lütfi Kırdar Istanbul Congress Center, where well above one thousand participants attended the session. The scientific programme consisted in total of 85 scheduled invited paper sessions, 83 contributed paper sessions with about 850 papers presented, and 4 round table meetings. Under the auspices of the Bernoulli Society 12 invited paper sessions have been arranged, among them Stochastic models in finance (a still rapidly growing research field that will perhaps get an extra impetus by the recent awarding of the Nobel Prize in Economics to Myron Scholes and Robert Merton), Statistics in geophysics and astronomy, and Coupling. The complete list of these topics can be found in Bernoulli News, vol. 4 (no. 1) 1997.

As is always the case with the ISI Sessions the programme was very broad and covered almost all aspects of Statistics. Hence there were lectures of a strong mathematical flavour on one side of the spectrum and lectures on official statistics at the other side.

Four volumes of the ISI Bulletins, two volumes for each of the invited papers and contributed papers, were ready to distribute at the Session. The late volume that will consist of some more papers and minutes of the administrative meetings will be issued in about March, 1998.

On the other hand, the conference offered participants the opportunity to select both an interesting academic programme and to spend a fair amount of time in the town with its vivid street life, splendid cultural sites and delicious food.

The social programme included a welcoming reception in the garden of the beautiful Dolmabahce Palace, a performance of traditional Turkish folk music and an indoor farewell diner in the Marmara hotel. Originally the farewell diner was planned to be organized in the garden of the Beyerbei Palace, but the atypical wheather (too cold and too much rain for the time of the year) in those days made this option too risky.

The 52nd Session of the ISI will be held in Helsinki, August 11-18, 1999, see p. 29.

Peter Spreij, Amsterdam

Water and Statistics
August 28–30, 1997
Ankara (Turkey)

The international meeting on *Water and Statistics*, a satellite meeting to 51st ISI Session, was held in Ankara, Turkey, at the premises of Ankara University between August 28-30, 1997.

The Meeting was organized by the Bernoulli Society, the Turkish Statistical Association, Ankara University, and Istanbul Technical University with the sponsoring supports of the State Hydraulic Works of Turkey, the Scientific and Technological Research Council of Turkey, and the Istanbul Water and Sewerage Administration.

Abdel H. El-Sharaawi from Canada and Andras Bardossy from Germany were the key-note speakers of the Meeting. Omer L. Gebizlioglu, Ismihan G. Bairamov, Zekai Sen, H. Dogan Altinbilek and Taylan Ula presented their papers as the key speakers of the six half–day long sessions. There were 26 papers altogether that were presented and discussed with a high level of discussional contributions from the floor. In this regard, the meeting had a character of a workshop that gave the participants an opportunity of active learning in many aspects of water and statistics.

The Sessions of the Meeting were devoted to the following subjects: Surface flow modelling, rainfall models, water statistics and information systems, water resources planning and development, water related stocastic modelling and water related optimization problems.

The Meeting attracted 110 participants, mostly from Turkish Universities and Water Related Public Institutions. Other participants were from Canada, Germany, Belgium, England, Sweden, Italy, Czech Republic, Azarbaijan and Russia.

The papers submitted to the Meeting will be as a proceedings volume by the Ankara University published soon with the editorial support of the Bernoulli Society.

Omer L. Gebizlioglu
Ankara University