8. Conferences 1999

Third Scandinavian-Ukrainian Conference in Probability and Statistics
June 8–12, 1999, Kyiv (Ukraine)

General Information and Programme

The Third Scandinavian-Ukrainian Conference in Probability and Statistics will take place in Kyiv June 8–12, 1999. It is organized under the auspices of the Kyiv University and the National Academy of Sciences of Ukraine.

The programme covers Statistics, Probability, Stochastic Processes in its wide sense as the scientific area of probability, stochastic processes, statistical inference, and applications based on stochastic models. It consists of memorial, invited and contributed lectures.

Scientific Programme Committee

Anatolii Skorokhod (Co-Chairman, Ukraine), Peter Jagers (Co-Chairman, Sweden), Sergio Albeverio (Germany), Vladimir Anisimov (Ukraine), Ole Barndorff-Nielsen (Denmark), Andrei Dorogovtsev (Ukraine), Mats Gyllenberg (Finland), Yuri Kondratiev (Ukraine), Robert Minlos (Russia), Berndt Øksendal (Norway), Dmitrii Silvestrov (Sweden), Ludwig Streit (Portugal), Mikhail Yadrenko (Ukraine), Nadiya Zinchenko (Ukraine), Andrei Dorogovtsev (Secretary, Ukraine, email: adoro@imath.kiev.ua)

Memorial Lectures

The Cramér lecture by Allan Gut (Uppsala) “Complete Convergence”.

The Gikhman lecture by Mykola Portenko (Kyiv) “Singular Perturbations of Stochastic Processes”.

The Bogolyubov lecture by Yuri Kondratiev (Kiev) “Random Point Processes in Mathematical Physics”.

Invited Lectures

- Recent Developments in Infinite Dimensional Analysis and Quantum Fields (Dedicated to the memory of Raphael Hoegh-Krohn), Sergio Albeverio (Bonn)
- Bayesian Predictive Identification and Cumulative Classification, Mats Gyllenberg (Turku)
- Limit theorems for Random Sets of a Large Size, Igor Kovalenko (Kyiv)
- Method of Majorizing Measures in the Theory of Random Processes, Yuri Kozachenko (Kyiv)
- Large Deviations in the Hypothesis Testing Problems, Yuri Lin’kov (Donetsk)
- Energy of Exitations of Limit Ground State for Quantum Lattice Systems, Robert Minlos (Moscow)
- Queueing and Risk Models Perturbed by Lévy Processes, Hanspeter Schmidli (Aarhus)
- Robust Phase Transitions for the Heisenberg Model on General Trees, Jeffrey Steif (Gothenburg)
- Intersection Local Times for Brownian Motion, Ludwig Streit (Bielefeld)

Special Sessions

The programme of the conference will include a special session on Stochastic and Mathematical Physics. Additional information concerning the programme of the session can be obtained from the organizer of the session: Yuri Kondratiev, phone: +49 228 73 34 15, email: kondratiev@wiener.iam.uni-bonn.de

During the conference the 50th anniversary of the Department of the Theory of Probability and Mathematical Statistics of Kyiv University will be celebrated. All alumni and friends are welcome.

Satellite Meeting

The Second International School on Actuarial and Financial Mathematics supported by the Tacis-Tempus JEP-10353-97 will be organized as the Satellite Meeting to the Conference.

The programme covers: mathematical models in finance and insurance; time series in economics, finance and insurance; analytical, simulation and statistical methods in risk theory; mathematical methods in life and non-life insurance; mathematical models in micro- and macroeconomics and the teaching methodology of financial mathematics and actuarial mathematics and related subjects.

Location and Schedule

The venue of the Conference and the Satellite Meeting will be the Kyiv University and the Institute of Mathematics, which are located in centre of Kyiv.

The Conference and the School will start on Tuesday, 8 June. Participants are expected to arrive at Kyiv on Monday, 7 June.

Proceedings

Proceedings of the Conference are planned to be published after the Conference. The participants of the conference are invited to submit papers. These should be sent by mail to the address given below or submitted to the Secretary of the Scientific Programme Committee during the conference.

Travel Information

There are many flights each day to Kyiv. The airport Boryspil is located 30 km from the town centre and there is bus transportation from the airport to the town centre.

A Ukrainian visa is needed.

Address of the Conference

Third Scandinavian-Ukrainian Conference
on Probability and Statistics
Department of Probability Theory
Mathematics Faculty
Kyiv University
Kyiv 252033
UKRAINE phone/fax: +380 44 266 23 37
email: mmp@mechmat.univ.kiev.ua

Further Information

The second announcements about the Conference and the School, addresses and registration forms and other additional information can be obtained via home pages of the Conference and the School:

`http://www.matstat.umu.se`
`http://mechmat.univ.kiev.ua`

International Conference on Probability and Statistics and their Applications June 9–11, 1999, Hanoi (Vietnam)

The conference will take place at the National Centre for Natural Sciences and Technology, Hanoi, Vietnam. It is being organized by the Institute of Mathematics of the Centre in conjunction with several other organizations. It will be held under the auspices of the East Asian and Pacific Regional Committee.

Invited Speakers

J.D. Chen (Beijing), C.S. Choi (Taejon), D. Dacunha-Castelle (Orsay), D.H. Thang (Hanoi), P. Hall (Canberra), F.S. Hsieh (Taipei), Z.M. Ma (Beijing), N. Obata (Nagoya), Y. Ogata (Tokyo), D.W. Stroock (Cambridge, Massachusetts), Y.K.N. Truong (Singapore/Chapel Hill).

Further information

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SPA'99—26th International Conference on Stochastic Processes and their Applications June 14–18, 1999, Beijing (The People's Republic of China)

The 26th Conference on Stochastic Processes and their Applications will take place in the Friendship Hotel in Beijing June 14–18, 1999. It is organized by the Institute of Applied Mathematics, the Chinese Academy of Sciences. It will be held under the auspices of the National Science Foundation of China, the Chinese Academy of Sciences, the Mathematical Center of State Education Commission, the Chinese Mathematical Society, the Committee for Conferences on Stochastic Processes and the Bernoulli Society for Mathematical Statistics and Probability.

Programme

The programme will consist of invited lectures and 25 minutes' contributed talks on various topics of stochastic processes and their applications. The invited speakers are: L.H.Y. Chen (Singapore), D.M. Chung (Seoul), J. Dai (Atlanta), P.A. Ferrari (St. Paul), M. Fukushima (Osaka), T. Kurtz (Madison), Y.G. Lu (Bari), T.S. Mountford (Los Angeles), B. Øksendal (Oslo), S.G. Peng (Jinan), M.P. Qian (Beijing), M. Roeckner (Bielefeld), S.J. Sheu (Taipei), A.N. Shiryaev (Moscow),

A.N. Shiryaev will deliver the inaugural Special Invited SPA Lecture (which is supported by Elsevier Science B.V., publisher of the journal Stochastic Processes and Their Applications).

Programme Committee

L. Accardi, M.F. Chen, T.S. Chiang, D. Dawson, A. Etheridge, H. Föllmer, T. Hida, Z.M. Ma (chair), M. Maejima, R. Minlos, R. Williams, J. A. Yan.

Local Organizing Committee

J.A. Yan (chair), P.D. Chen, Z.M. Ma, L. Cheng (secretary), X.Y. Hu, S.L. Luo.

Registration

Conference registration will take place in the lobby of the No.3 Building, the Friendship Hotel from 9:30 a.m. to 8:00 p.m. on June 13, 1999.

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`http://www.amss.ac.cn`

Fourth Hungarian Colloquium on Limit Theorems in Probability and Statistics
June 28–July 2, 1999, Balatonlelle, (Hungary)

The Janos Bolyai Mathematical Society and the Mathematical Institute of the Hungarian Academy of Sciences are organizing the 4th Colloquium on Limit Theorems in Probability and Statistics. Earlier conferences in this series were held in 1974 (Keszthely), 1982 (Veszprem) and 1989 (Pecs); the special occasion for this meeting is to honour the 65th birthday of Professor Pal Révész, who was the organizer of the previous conferences.

The conference will be held in Balatonlelle, a resort area at lake Balaton, about 140 km (90 miles) from Budapest, in a hotel with a private beach.

Topics

Topics to be covered include:

- Sums of independent and weakly dependent random variables,
- Invariance principles,
- Large deviations,
- Extreme value theory,
- Empirical and quantile processes,
- Local times and other additive functionals,
- Wiener and related processes,
- Nonparametric and change-point problems

Organizing Committee

D. Szasz (Chairman), E. Csaki (Co-Chairman), I. Berkes (Secretary), A. Földes, T.F. Mori

Proceedings

The Proceedings of the Conference are intended to be published in the series Bolyai Society Mathematical Studies. Please indicate on the registration form if you want to contribute a paper in the Proceedings. Papers can be submitted by ordinary mail or by email to our address before June 28 or upon arrival at the Conference.

Further Information

Please visit out Web page at
`http://www.math-inst.hu/ limit`
or contact

János Bolyai Mathematical Society
Budapest, Főutca 68.
1027 Hungary
phone: +361 201 7656
phone/fax: +361 201 6974
email: limit@math-inst.hu

IWSM'14—14th International Workshop on Statistical Modelling
July 19–23, 1999, Graz (Austria)

The annual workshop will provide a forum for the international exchange of theory, methods and applications in statistical modelling. It focuses on papers that are motivated by real practical problems and that make a novel contribution to the subject. The scientific program is characterised by having invited lectures, tutorials, contributed papers, posters and software demonstrations. It is designed to allow plenty of time for discussion and interchange between junior and senior scientists. There will be no parallel sessions but a special session devoted entirely to contributions from students.

Invited lectures (to date) will be given by J. Hart, USA; S. le Cessie, The Netherlands; I. Skovgaard, Denmark; J. Wakefield, UK.

Included is also a workshop-type tutorial on bootstrap given by A. Davison, Switzerland.

Scientific Programme Committee

M. Aitkin, UK; J. Booth, USA; A. Bowman, UK; A. de Falguerolles, France; H. Friedl, Austria (Chairman); G. Kauermann, Germany (Co-chair); J. Lang, USA; G. Molenberghs, Belgium; G. Seeber, Austria (Secretary).

For more information access our website at
http://www.cis.tu-graz.ac.at/stat/iwsm
or contact

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Second Nordic-Russian Symposium on Stochastic Analysis
August 1–6, 1999, The Beito Hotel, Beitostølen, Valdresflya (Norway)

About the Symposium

The Second Nordic-Russian Symposium on Stochastic Analysis will be held at the Beito Hotel in Beitostølen in Valdres, Norway. The purpose of this international symposium is to bring together students and researchers in stochastic analysis and its applications, to discuss the latest developments in this exciting and rapidly developing area of research. Special efforts are made to improve the contact between the mathematicians of the Nordic countries and the mathematicians in Russia and the Baltic States.

About the place

The Beito Hotel is situated in the scenic high mountain resort of Beitostølen, near the magnificent National Park of Jotunheimen, located in the central mountain area of Southern Norway. Jotunheimen (the name means "Home of Giants") alone contains the 20 highest peaks of Northern Europe, including the highest of them all, Galdhøpiggen, 2469 meters high.

Program

Saturday July 31 is arrival day. The main program starts Sunday morning August 1 at 9.15. There will be 45 minutes and 30 minutes talks every morning and afternoon from Sunday morning till Friday August 6, when the program ends at lunch.

Travel information

Beitostølen is situated around 230 km northwest of Oslo, and the best way to get there is by bus from Oslo. Participants arriving to Oslo Airport/Gardermoen by plane need to go by the "Flytoget" (the airport train) to the bus station in Oslo. From there you go by bus to Beitostølen, which takes about 4 hours.

For more information about the bus travel, see the website: http://www.nor-way.no/.

There is also a possibility to go by plane from Oslo Airport/Gardermoen to Fagernes (about 50 km from Beitostølen).

For more information contact one of the members of the organizing committee or see http://www.nor-way.no/

Registration

To register for the symposium please contact

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or

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Helsinki ISI'99

ISI'99—52nd Biennial Session ISI
August 10–18, 1999, Helsinki (Finland)

The programme includes 86 invited paper meetings, of which 12 have been organised by the Bernoulli Society. But many other meetings will also be of interest to Bernoulli Society members. For a complete list see the appendix below.

The web site of the conference

http://www.stat.fi/isi99

contains the complete list of invited paper meetings as well as all the necessary information on how to register for the conference and how to submit a contributed paper.

The topics and organisers of the BS sessions at Helsinki are as follows.

- Coalescent modelling of evolutionary ancestry (S. Tavare, stavare@hto-b.usc.edu)
- Probability on trees (R. Lyons, rdlyons@indiana.edu)
- Data-analysis of non-linear physical time series (K.-S. Chan, kchan@stat.uiowa.edu)
- Measurement error (R.J. Carroll, rayc@helix.nih.gov)
- Semiparametric models for dependent data (C. Klaassen, chrisk@wins.uva.nl)
- Recent advances in probability (F. Fukushima, fuku@sigmath.es.osaka-u.ac.jp)
- Statistical aspects of data mining and knowledge discovery in databases (joint with IASC) (D. Pregibon, daryl@research.att.com)
- Statistical methods for object recognition (D. McClure, dem@dam.brown.edu)
- Lévy processes—application and theory (J. Bertoin, jbe@ccr.jussieu.fr)
- Image analysis in biology and medicine (with IASC) (P. Dalgaard, p.dalgaard@biostat.ku.dk, and E. Vedel-Jensen, eva@mi.aau.dk)
- Model selection and evaluation (with IASC) (S. Konishi, konishi@math.kyushu-u.ac.jp)
- Lindeberg's Central Limit Theorem into the 21st century (Vidas Bentkus, bentkus@mathematik.uni-bielefeld.de)

For further information please contact:
Executive Secretariat
of the 52nd Session of ISI
Statistics Finland phone: +358 9 1734 1
FIN-00022 Statistics Finland
Finland fax: +358 9 1734 2970
email: isi99@stat.fi

Statistical Methods for Image Processing (Satellite Meeting to ISI'99)
August 6–9, 1999, Uppsala (Sweden)

The aim of the conference is to stimulate contacts between people working in image analysis and statisticians. Keynote speakers who already have accepted to participate so far are Andrew Holmes, London, Anil Jain, Michigan, Kanti Mardia, Leeds, George Nagy, New York, Keith Worsley, Montreal.

There will be invited lectures, contributed papers and poster sessions. Contributions will be in English. Participants who intend to contribute are required to submit an extended abstract for review. Authors may choose to also submit a full paper for consideration for publication in the special issue of *Pattern Recognition Letters* that will be published in association with the conference (special editors are Bjarne Ersbøll and Karl Åström). The deadline for extended abstracts as well as for full papers (including a short abstract) was March 31, 1999. Notification of acceptance of extended abstracts is May 15, 1999, and for full papers June 30, 1999.

Extended abstracts and full papers should be submitted to:

Dietrich von Rosen
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Box 480
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Sweden

Scientific programme committee

Ewert Bengtsson, Uppsala, Sweden,
Gunilla Borgefors, Uppsala, Sweden,
Bjarne Ersbøll, Copenhagen, Denmark,
Edzard Gelsema, Rotterdam, Netherlands,
Hans Knutsson, Linköping, Sweden,
Dietrich von Rosen, Uppsala, Sweden (coordin.)
Mats Rudemo, Gothenburg, Sweden,
Karl Åström, Lund, Sweden.

Local organizing committee

Tom Britton, Allan Gut, Dietrich von Rosen (coordinator), Uppsala, Sweden.

For more information, please check
`http://www.math.uu.se/~tomb/stat-im.html`

6th Tartu Conference on Multivariate Statistics (Satellite Meeting to ISI'99)
August 19–23, 1999, Tartu (Estonia)

For more information please contact:

Institute of Mathematical Statistics
University of Tartu
J. Liivi 2
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email: etiit@ut.ee

International Workshop on Markov Processes and Controlled Markov Chains
August 22–28, 1999, Changsa, Hunan (China)

Following the IFORS meeting in Beijing in August 1999, this workshop will be the first of its kind to be held in China. It recognizes the growing interest among the Chinese scholars in Markov processes and their applications as well as the need to expose their contributions to the overseas community of experts. Participants will have an opportunity to hear state-of-the-art lectures on a wide range of topics in Markov processes and controlled Markov chains and to exchange ideas with some of the world's leading experts in these subjects.

Sponsoring

Bernoulli Society for Mathematical Statistics and Probability, National Science Foundation of China, Changsa Railway University, China, University of South Australia.

Topics

The topics include but are not limited to the following: Continuous-time Markov chains and jump processes; Stochastic analysis; Interacting particle systems; Super-processes; Piecewise determined processes; Markov renewal processes; Coupling, dual and large deviations; Applications of Markov processes; Existence of optimal policies in controlled Markov chains; Constrained controlled Markov chains; Numerical schemes for controlled Markov chains; Singularly perturbed controlled Markov chains; Non-standard optimality criteria in controlled Markov chains; Approximation of controlled diffusions by controlled Markov chains; Applications of controlled Markov chains.

Plenary speakers

E. Dynkin (Cornell University, USA), S. Watanabe (Kyoto University, Japan), A. Haurie (University of Geneva, Switzerland), O. Hernandez-Lerma (CINVESTAV-IPN, Mexico)

For further information, please visit the website at
`http://www.unisa.edu.au/maths/events/china.html/`

or contact

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SESS-TIES'99 (Satellite Meeting to ISI'99)
International Conference on Environmetrics and Statistics in the Earth and Space Sciences
August 23–27, 1999, Athens (Greece)

SESS-TIES'99 is an international conference on Environmetrics and Statistics in the Earth and Space Sciences (ESESS), to be hosted in the Athens University of Economics and Business (AUEB), Athens, Greece, during August 23-27, 1999, as a satellite meeting to the 52nd Biennial Session of the ISI.

According to the most recent advertisements in the 1st-1998 issue of Bernoulli News, and in the 1st-1998 issue of TIES Newsletter, this forthcoming event will be the first joint conference under the bilateral auspices of the Committee on Probability and Statistics in the Physical Sciences (CPSPS) of the Bernoulli Society and of The International Environmetric Society (TIES).

This mutual effort is a natural consequence of the fact that these two scientific communities not only share the common membership of an international group of scientists, but it is believed that they also have common interest in cutting across boundaries of interdisciplinary scientific research. Developers and users of modern probabilistic and statistical methods—with a special focus on Geophysical and Environmental applications—are brought together.

Detailed information about the scientific organization, registration, abstracts, accommodation, etc. is available at the SESS-TIES'99 web-site
`http://www.stat-athens.aueb.gr/esess/`

Further inquiries may be addressed to the president of TIES, Professor Abdel H. El-Shaarawi, or to Harry Pavlopoulos. The organizers will be most pleased to particularly receive suggestions and proposals for the organization of sessions relevant to the conference theme.

Chairman of the Programme Committee

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Local Organizer

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11th European Young Statisticians Meeting
August 24–28, 1999, Marly-le-Roi (France)

The European Young Statisticians Meetings are a series of conferences patronized by the Bernoulli Society which are held every two years. They gather about 50 European young researchers in Probability Theory or Statistics and last a week. They usually go off in a relaxed atmosphere which makes contacts and scientific exchanges easier.

The first European Young Statisticians Meeting took place in Wiltshire (England) in 1978. The next conference will be held in Marly-le-Roi (France) August 24-28, 1999. It will gather about 40 participants coming from 20 European countries.

Participants must be less than 30 years old or have 2 to 8 years of research experience. They are chosen by invitation only in a uniformly distributed way in Europe. Every participant gives a talk and provides an abstract introducing his/her research subject. There are no parallel sessions and the social programme includes an excursion and a conference dinner.

Information

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Second European Conference on Highly Structured Stochastic Systems (HSSS)
September 14–18, 1999, Pavia (Italy)

This conference will aim to present the state of the art of computational and statistical aspects of modelling, inference and computation in HSSS, with particular emphasis on applications of HSSS ideas in several fields, including genetics, biomedical research and epidemiology, environmental applications, spatial statistics and expert systems. Also basic theory and methodological aspects such as model choice and criticism, dynamic modelling and non-parametric approaches will be part of the central theme.

The conference WEB page is:
`http://www.unipv.it/hsss99/hsss.html`

The conference is funded by the European Science Foundation through the HSSS Programme.

Factor Models
November 25 and 26, 1999, Bruxelles (Belgium)

The *Institut de Statistique et de Recherche Opérationelle* and the *European Center for Advanced Research in Economics and Statistics* organize the two day conference "XXème Rencontre Franco-Belge de Statisticiens". This year's title is "Factor Models". The conference is organized at the Université Libre de Bruxelles on November 25/26, 1999.

In a factor model, one tries to explain the correlation between several random variables using a limited number of factors. This type of model has a long history both in theory and applications, but has also recently received a lot of attention. Nowadays, one considers, e.g., models with an infinite number of variables. In the analysis of multivariate time series, dynamic factor models are studied. This conference aims at presenting the last developments as well as numerous applications of factor models.

Invited Speakers

Invited lectures will be presented by Marc Hallin, Christian Gouriéroux, Daniel Pena, Enrique Sentana, and Neil Shephard. Besides the invited speakers, several contributed sessions will be organized.

Abstracts

A summary of maximum one page may be sent to Christophe Croux, Université Libre de Bruxelles, CP-210, Bvd. du Triomphe, B-1050 Bruxelles, Belgium, before July 1, 1999. Notification of acceptance will be send to you before August 1.

Further Information

For further information please check:

`http://isro.ulb.ac.be`

or contact

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Peter Hall, President-Elect (Photo: R. D. Gill)