

Bernoulli News

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Bernoulli News is the official newsletter of the Bernoulli Society, publishing news, calendars of events, and opinion pieces of interest to Bernoulli Society members, as well as to the Mathematical Statistics and Probability community at large. The views and opinions expressed in editorials and opinion pieces do not necessarily reflect the afficial views of the Bernoulli Society, unless explicitly stated, and their publication in Bernoulli News in no way implies their endorsement by the Bernoulli Society. Consequently, the Bernoulli Society does not bear any responsibility for the views expressed in such pieces.

A VIEW FROM THE PRESIDENT



Sara van de Geer receives the Bernoulli Book from Wilfrid Kendall during the General Assembly of the Bernoulli Society ISI World Congress in Rio de Janeiro, Brazil.

Dear Bernoulli Society Members,

It is an immense honour for me to write here as new president of the Bernoulli Society. The baton was handed over to me by Wilfrid Kendall, now our past-president, at the ISI World Statistics Congress in Rio de Janeiro. I am extremely grateful to Wilfrid for his perfect handling of Bernoulli matters in the past two years. My thanks also goes to Ed Waymire, now past past-president. These two wise men helped me through president-electancy and I hope to be able to approximate their standards. Let me welcome Susan Murphy as our new president-elect. I am very much looking forward to work with Susan, with Wilfrid and with the executive committee, council, standing committees and all of you as active Bernoulli supporters. The new members of council are Arup Bose, Valerie Isham, Victor Rivero, Akira Sakai, Lorenzo Zambotti, and Johanna Ziegel.

To meet them, see elsewhere in this issue!

Looking at the famous Bernoulli book where pages are reserved for presidents to put their signature, one sees there is one name standing much more to the right of the page (see *www.bernoulli-society.org/index.php/history*). Here is Elizabeth (Betty) Scott who could not put down her signature herself due to sudden death. Betty was been very active in addressing the gender imbalance in science (for example in terms of numbers of women in academia, or in terms of salary differences). It is great that Susan and I will now be clustering together as the two next women on the list! Promoting diversity is decisive. Please keep it in mind when composing selection committees/program committees, *etc*!

.... Continued on page 1

Deadline for the next issue: 31 March, 2016 Send contributions to: mdecarvalho@mat.puc.cl

A View from the President (continued from front cover)

The Bernoulli Society can play an important role in the career and scientific activities of young researchers. We are aware that the publication pressure is particularly tough for young researchers. Some of my students tell me it is "idealistic" to work on difficult problems because in practice one rather needs fast publication ways to "survive" in research. Our membership secretary Mark Podolskij and our youth representative Corina Constantinescu have organized several successful Bernoulli Society receptions for young researchers. These are a great opportunity to meet colleagues, discuss problems and also to start new collaborations. In fact, the receptions have resulted in several new young members! Corina is also to be thanked for initiating further important initiatives: for example Bernoulli is now on Facebook.



From left to right: Sara van de Geer, Bernoulli Book, and Wilfrid Kendall.

Speaking about publication pressure, I think we should spread the word that papers are there not just to lengthen our publication list, but actually to be read by others. I hope this is not just idealistic old-fashioned nonsense. With our publications we should strive for an attitude where it counts and is credited when papers have good introductions that can be understood by non-experts. I also believe that survey papers are becoming more and more important. These can help to keep the results obtained visible, instead of letting them drown in the flood. The Bernoulli prize for survey papers in probability and statistics is a means to show this: please keep an eye on its website for the nomination deadline (the next prize is for a probability survey paper). The last two years many things happened.

We have a new contract with Elsevier, the publisher and owner of Stochastic Processes and their Applications, a Bernoulli Society affiliated journal. I would like to thank past editor Takashi Kumagai and welcome Herold Dehling as new editor of SPA. We have a new contract with IMS for the Bernoulli Journal and published additional issues. A new publication is Springer Briefs with Mark Podolskij as EiC. I would like to heartedly thank Maria Eulália Vares for her excellent and devoted work as chair of the publications committee.

Thomas Mikosch has already proved to be an extremely valuable successor. I very much look forward to further collaborate with Thomas. Leonardo T. Rolla is the new editor of Bernoulli e-Briefs. I thank our past e-Briefs editor Dario Spanò! Victor Panaretos has done a great job as Bernoulli News editor and we are highly pleased with Miguel de Carvalho as new editor. Don't forget to send him your contribution for the next issue! Victor is in fact now member of the publications committee and will be our Bernoulli representative at the ISI WSC 2017 in Marrakech.

There are several prizes and honorable lectures awarded by the Bernoulli Society often sponsored by publishers. I think this is a major ingredient of our mission: making excellent science visible. New is the Ethel Newbold prize, recognizing the important role of women in statistics. Let me congratulate Judith Rousseau as first awardee at ISI WSC in Rio.

Unfortunately our scientific secretary Nakahiro Yoshida had to resign. Thank you Nakahiro for your valuable work! For example working over the new statutes is not exactly a trivial matter. I am very grateful that Byeong Park accepted to be our new scientific secretary. It is already quite clear that Byeong cannot be missed.

Coming up soon is a new organization of the membership categories. Basically the structure has been simplified. The possibility of life time membership is new. This is for example handy if you received a grant that can be used for paying this membership.

Quite a few exciting meetings are ahead of us! Let me keep this for a next issue and use the space left here for a scientific note. We all know that Data Science is taking a prominent role in modern research. Therefore there is plenty to do for us probabilists and statisticians. All disciplines are emphasizing quantitative versions: quantitative linguistics, quantitative history, etc. But then, what to think of the decision (which I learned from reading "Horizonte" (Nr 105, p. 24)) of the journal "Basic and Applied Social Psychology" to ban p-values? I cite from the editorial (Vol. 37, Issue 1, 2–15) "But prior to publication, authors will have to remove all vestiges of the NHSTP (p-values, t-values, F-values, statements about 'significant' differences or lack thereof, and so on)." Definitely, we have a big task here!

Sara van de Geer President of the Bernoulli Society Zurich

News from the Bernoulli Society

New Bernoulli Society Statutes Come into Effect

The new Bernoulli Society (BS) statutes come into effect. What is the background for the amendment?

- Dutch law requires the statutory bodies to be EC and General Assembly (GA) not Council.
- Currently GA meets every other year at an ISI WSC. However, it will now have to meet annually, though in some sense the ISI WSC meetings will in practice be primary, and Council attendance at the alternate non-WSC meetings may be quite low.
- We strongly wanted to retain Council in an advisory role. (Council never approves items, but there are obligations for the EC to consult Council.) All approvals previously done by Council will now have to be done by GA.
- We want to include a new post, Publications Secretary, on EC. This should normally be the PubCom Chair, who increasingly plays an executive role. The change should not add to the PubCom Chair's workload, but makes it easier to keep the Chair informed.
- Regional Committee Chairs now sit on Council: This is appropriate given Council's new consultative role.

To formally approve the new BS statutes a voting among the BS members was mandatory.

The new Bernoulli Society statutes have gone through all necessary steps before the final stage: electronic vote by Bernoulli Society members. It is the version that takes into account all comments from the review by BS Executive Committee, BS Council, two most recent Bernoulli exPresidents (Ed Waymire and Victor Pérez-Abreu), ISI Presidents (Vijay Nair and Pedro Silva) and then by BS members.

Here are some details on the electronic vote by Bernoulli Society members. On October 21, 2015 an electronic Ballot Form was sent to all 1000 members for which an email address was known. Of these 1000 electronic ballots, 61 came back because of not functioning e-mail addresses.

On the closing date, November 3, 2015 a total of 119 electronic votes were received. That means that 119 out of 1000 BS members have cast their votes, that is 11.9%.

The votes were checked by Gerrit J. Stemerdink, an ISI Elected Member who works as a volunteer at the ISI Permanent Office. The question that was posed to Bernoulli Society members was the following: *Do you agree with the proposed new Statutes*? The result is as follows.

Reply	Number
Yes, I consent	118
No, I object	0
No answer	1

Electronic Votes by Bernoulli Society members

Sara van de Geer President of the Bernoulli Society Byeong Park Bernoulli Society Scientific Secretary Ada van Krimpen ISI Director

Call for Session Proposals for the 2017 ISI World Statistics Congress, Marrakech



The Chair of the Scientific Programme Committee, Fabrizio Ruggeri, and the Chair of the Local Programme Committee, Mohamed Taamouti, invite the statistical community to present proposals for the Invited Paper Sessions (IPS) and Special Topic Sessions (STS). The 61st ISI World Statistics Congress will take place in July 2017, 16–21, Marrakech, Morocco.

Invited Paper Sessions. The proposals for IPS can be submitted using the form on the WSC website

www.isi2017.org/index.php/isi2017/submission-system

Starting: 1 November 2015. When submitting a proposal, please indicate if it could be related to a specific ISI Association (for instance, the Bernoulli Society). If you list more than one Association, you will have to specify a primary one, and your proposal will first be reviewed by that Association, under the guidance of its representative on the SPC (see *www.isi-web.org/WSC/744* for the list of SPC members).

Proposals can also be submitted without listing specific ISI Associations, by choosing ISI as the primary Association. Proposals approved by the Associations and the ISI will be reviewed by the SPC on a competitive basis. Upon submission, if the proposal is considered interesting but not accepted as an IPS, you will be asked if you agree to have your session considered as a Special Topic Session (see below). To ensure full consideration, please submit your IPS proposals by <u>15 February 2016</u>.

Each proposal should include a brief description and justification for the proposed session and a list of

speakers and discussants who have agreed to participate. The selection criteria will take into account diversity, scientific quality and impact.

Special Topics Sessions. The 2017 WSC will also feature Special Topics Sessions (STS), to be selected by the Local Programme Committee (LPC). An STS usually consists of 4-5 papers and possibly a discussant invited by the organizer. The deadline for STS proposals is <u>1 August 2016</u>, with submissions possible starting from 1 March 2016.

For more information, please consult the full call for proposals, available online at

www.isi-web.org/images/news/2015%20ISI17-Call_for_proposals.pdf

> Victor Panaretos Lausanne

SpringerBriefs in Probability and Mathematical Statistics

Bernoulli Society is pleased to announce the series SpringerBriefs in Probability and Mathematical Statistics. Published by Springer under the auspices of the Bernoulli Society, SpringerBriefs present concise summaries of cutting-edge research and practical applications across a wide spectrum of fields. M. Podolskij is serving as Editor-in-chief, and N. Gantert, R. Nickl, S. Péché, G. Reinert, M. Rosenbaum, and W. B. Wu as Series Editors. Further details on these series can be found at

www.springer.com/series/14353

Leonardo T. Rolla Bernoulli e-Briefs Editor Buenos Aires

Prizes, Awards, and Special Lectures

Aad van der Vaart receives Spinoza Prize



Aad van der Vaart

The NWO (Netherlands Organization for Scientific Research) awarded Spinoza Prizes to four leading scientists working in the Netherlands, including Aad van der Vaart.

More information at

www.nwo.nl/en/research-and-results/programmes/spinoza+prize

Wilfrid Kendall Past President of Bernoulli Society Warwick

Named Lectures for the 9th World Congress of Probability and Statistics

The Bernoulli Society is pleased to announce the speakers of the named lectures for the 9th World Congress of Probability and Statistics:

- Sara van de Geer (Wald Lecture).
- Bin Yu (Rietz Lecture).
- Scott Sheffield (Doob Lecture).
- Ofer Zeitouni (Schramm Lecture).
- Byeong Park (Laplace Lecture).
- Valerie Isham (Bernoulli Lecture).
- Ruth Williams (Kolmogorov Lecture).
- Servet Martinez (Levy Lecture).

- David Brillinger (Tukey Lecture).
- Frank den Hollander (IMS Medallion Lecture).
- Vanessa Didelez (IMS Medallion Lecture).
- Christina Goldschmidt (IMS Medallion Lecture).
- Arnaud Doucet (IMS Medallion Lecture).
- Pierre del Moral (IMS Medallion Lecture).

Leonardo T. Rolla Bernoulli e-Briefs Editor Buenos Aires

New Executive Members in the Bernoulli Society

Council Member: Arup Bose



Arup Bose studied in the Indian Statistical Institute, Kolkata, gaining successively a BSc (1979), MSc (1980), and a Phd (1987). After finishing his PhD he joined Purdue University, USA, as an Assistant Professor. He returned to India in 1991 and joined the Indian Statistical Institute, where he remains as a full Professor since 1995. His research interests are eclectic, including *inter alia* moral hazard problems, large-dimensional time series, free probability, and spectral inference. He held several visiting positions including those at the University of California, Purdue University, Indiana University, and University of Cincinnati. Among his most notable awards are the S. S. Bhatnagar Prize for Science and Technology in 2004—the most well-known yearly scientific honor for Indian scientists below 45 years—and the 2002–2003 National Award in Statistics in honor of C. R. Rao—which is an award for outstanding contributions to the field of Statistics to Indians below 45 years.

Council Member: Valerie Isham



Valerie Isham is Professor of Probability and Statistics at University College London. She received a PhD in Statistics from the University of London (Imperial College) for a thesis on point processes. Her main research interests include the development and application of stochastic models for point processes, spatio-temporal processes, population processes, and methods for random networks. She was awarded its Guy Medal in Bronze in 1990, and was the president of the Royal Statistical Society during 2011– 2012. She joined Imperial College in 1978 and has been a professor since 1992. She was Head of Department from 1996–2002 and again from 2010– 2011. She currently chairs the Scientific Steering Committee of the Isaac Newton Institute for Mathematical Sciences in Cambridge, and the *Biometrika* Board of Trustees. On the 9th World Congress of Probability and Statistics she will be giving a Bernoulli Lecture.

Council Member: Victor Rivero



Council Member: Akira Sakai



PhD he was a Postdoctoral Fellow at the University of British Columbia, Canada, EURANDOM, the Netherlands, and Technische Universiteit Eindhoven (TU/e), the Netherlands. Currently, Arika is an Associate Professor at the Department of Mathematics, Hokkaido University. His research is focused on probabilistic and statistical aspects of mechanics, particularly in the topics of phase transition and critical phenomena, and associated scaling limits. Some of the mathematical constructions underlying his research include the Ising model, the self-avoiding walk, percolation, and the contact process.

Arika Sakai studied at the Tokyo Institute of Technology, Japan, where obtained a BSc, an MSc, and a PhD on Applied Physics. After finishing his

for Electronic Communications in Probability.

Victor Rivero is a Researcher at the Centro de Investigación en Matemáticas (CIMAT). In 2004 he received his PhD from Laboratoire de Probabilites de Paris VI et VII, where he worked under the direction of Jean Bertoin; his doctoral thesis was entitled *Random Coverings and Self-Similar Markov Processes*. He was a Post-Doctoral Fellow at ProbL@B, University of Bath, where we worked with Andreas Kyprianou. His research interests include random walks and Levy processes, self-similar Markov processes, exponential functionals of Levy processes, and regenerative sets. He is currently an Associate Editor for the *Electronic Journal of Probability* and

Council Member: Lorenzo Zambotti



Council Member: Johanna Ziegel



Lorenzo Zambotti is Professor, Université Pierre et Marie Curie. He received his PhD in Mathematics in 1999 from Scuola Normale Superiore (SNS), Pisa, Italy. He held several visiting research positions, including those at Bielefeld University, Bonn University, Ecole Normale Supérieure de Cacha, Université Paris 7, University of British Columbia, and Université Paris-Dauphine. His research interests include stochastic (partial) differential equations, regularity structures, random polymers, large deviations, heat conduction models, and neural complexity. Currently he is, the Editor of *Annales de l'Institut Henri Poincaré, Probabilités et Statistique*, together with Thierry Bodineau.

Johanna Ziegel is Assistant Professor of Applied Stochastics at Institute of Mathematical Statistics and Actuarial Science (IMSV), Universität Bern. She obtained her Master's in Mathematics at ETH Zurich, Switzerland in 2006. In 2010, she received a PhD for a thesis on stereological analysis of spatial structures. Her advisors were Professor Paul Embrechts, ETH Zurich, and Professor Eva Vedel Jensen, Aarhus University. She extended her research portfolio during post-doc stays at the University of Melbourne (2010) and the University of Heidelberg (2011–2012). Her current research interests include Statistical Forecasting, Mathematical Finance, Quantitative Risk Management and Stereology among others.

Articles and Letters

The Development of Modern Mathematics in Mongolia

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Communicated by Erik Baurdoux

§1. Introduction

"A small nation with a big history" seems to be the briefest phrase that outlines the current state of Mongolia. This short essay focuses only on a tiny and recent part of the big history, namely the development of modern mathematics, which is mainly a 20th century phenomenon. It is my hope that the reader will not only have a chance to get acquainted with the existence of this development but also will be able to identify some features which make it unique. Nevertheless, the reader is warned that this is a brief account, which exclusively concentrates on the recent past. It aims to be informative but omits many details and excludes developments in other closely related fields such as mathematics education and applied mathematics. A systematic analysis from the perspective of scientific history is largely missing.

§2. The Beginnings

The first Mongolian university, the National University of Mongolia (NUM), was established in 1942. Initially, most of the university lecturers came from the USSR and the role of NUM concentrated on educating teachers. Accordingly, the faculty of pedagogy was one the first three faculties of NUM. One of its divisions was the Department of Mathematics, which offered mathematics courses, mainly directed to students in the Mathematics and Physics teachers program.

During 1942–1957 a four-year undergraduate program in Mathematics and Physics teaching was offered. Between 1957-1962 the program was separated into a Mathematics teaching program and Physics teaching program. In 1962 an undergraduate program in mathematics with five years of study was launched and it continued until 1994 when it was switched to a four year program. To date, many of the elder generation mathematicians are proud of the fact that they studied five years, which included many Saturdays as working days.

Shagdar Luvsantseren was amongst the first generation of students who entered a year after NUM's establishment. He became the first Mongolian to obtain a PhD in mathematics, graduating in 1954 from Moscow State University (MSU). He was a probability theorist and at the MSU he studied under academic supervision of E. B. Dynkin. And thus, the Mongolian research agenda in mathematics started with probability theory. Indeed, it went on to dominate the scientific agenda of Mongolian mathematics until the mid-



МУИС-ийн анхны багш нар (1948) Figure 1: The first generation of Mongolian university lecturers, 1948.



Л.Шагдар багшийн 50 насны ойн үеэр (1975)

Figure 2: 50'th birthday of Prof. Shagdar Luvsantseren.

nineties. Unfortunately, Prof. Shagdar Luvsantseren lost his eyesight around 1962, which made him less effective both in teaching and research.

The 1960s saw acceleration in the teaching and research of mathematics. In addition to regular seminars on probability and statistics, a seminar in algebra was started which eventually attracted many young talented students.

During this period, at the university level, more specialized courses began to be offered to senior students and the first mathematics textbooks authored by Mongolian scholars were published. Moreover, at the high school level, first regional and then national mathematical Olympiads were organized. These later became an integrated part of mathematics education and research.

Officially, the Mongolian Mathematical Olympiad (MMO) started in 1965 and the first participation of Mongolia to the International Mathematical Olympiad (IMO) dates to 1964. Since then, in 44 participations, the Mongolian team got 2 gold medals, 19 silver medals, 56 bronze medals and 47 honorable mentions from the IMO. In 1969 the first time a problem proposed by a Mongolian mathematician, Abish Mekei (1940 - 2013), was elected as one of the IMO's six problems. Interestingly, during the IMO the original solution of this problem was improved by one of the contestants, Vladimir Drinfeld, the later Fields medalist. The first Mongolian gold medal from the IMO dates to

1997, which is 11 years ahead of Mongolia's first gold medals from the Olympic Games (in Judo and Boxing).

One of the first generation algebraists, Sanjmyatav Urjintseren (1926–2003), was a key figure in the Olympiad movement, and he acted as the chairman of the national Olympiad committee for 17 years. In 1994 he received the Paul Erdős Award for playing a significant role in the development of mathematical challenges at the national or international level and being a stimulus for the enrichment of mathematics



Figure 3: Sanjmyatav Urjintseren recieving the Paul Erdos Award, 1994.



Математикийн багш нар (1983)

Figure 4: The Math. department staff, 1983.

learning. Aside from these successes, there is a caveat in this part of our mathematical history, namely that in 1980 Mongolia planned to host the IMO but unfortunately failed to do so and it is the only year in which the IMO was cancelled.

§3. From 1970 to 2000

Following Prof. Shagdar Luvsantseren, the second Mongolian PhD was obtained in 1970 by Prof. Shagdar Damba, again in the field of probability theory, but this time from the University of Kyiv under the supervision of A. V. Skorokhod. The first Mongolian who specialized in algebra was Prof. Abish Mekei, who obtained a PhD from MSU in 1972, working on ring theory. The first specialist in analysis was Prof. Lkhamsuren Tsend who took his PhD from MSU in 1973, whilst the first in geometry was Prof. Radnaa Choijil who obtained his PhD from Kazan University in 1980. So, after probability theory, we can say that the next wave of mathematics, that came in the 1970s, offered three A's, namely: Algebra, Analysis, and Analytic geometry.

Around 1980s a close regional cooperation was established with the Novosibirsk State University and the Sobolev Institute of Mathematics. Dr. Gonchigdorj Radnaasumberel and Prof. Dashdorj Tserendorj were among the people who spent a considerable amount of time in Novosibirsk. As an example of the impression that was left, in a recent international conference, when a Mongolian mathematician approached Efim Zelmanov, he recognized the name "dorj" on his nametag and asked if he was a Mongolian (the full name of this person was Chuluundorj Bekh-Ochir). That said, none of the "dorj"s defended their PhD thesis in Novosibirsk. The story of Prof. Dashdorj Tserendorj is somewhat complicated. He disagreed with his advisor on which problem he should work. After several years struggling without much support from his advisor, he finally managed to solve a problem of his own choice, which was initially proposed by K. A. Zhevlakov, and obtained PhD degree from the Moldavian Academy of Sciences in 1987; see [4, Problem 57]. For many years, Prof. Dashdorj Tserendorj acted as the chairman of the MMO committee and as the Mongolian team leader in the IMO. In 1988 he published in Russian a result on the so-called weak Schur numbers in a local journal called The Scientific Documents of the NUM; see [3]. In 2002 the same result was rediscovered and published by French mathematician Pierre Bornsztein, see [2]. In the literature, this result is usually attributed to the latter paper and not the former; see [8].

In 1969 the champion of the MMO in the 10th grade (which was the highest grade) was a student named Haltar Damba, who came from the remote Hovd province in the far west of Mongolia. This is a rare event in the history of the Olympiad. It is the first time that someone outside of Ulaanbaatar, the capital city, won the championship. Haltar Damba went on to study mathematics at MSU and established a close relationship with well-known mathematicians such as Yu. M. Svirezhev and V. M. Tikhomirov. As a working mathematician, he developed several mathematical models directly related to the Mongolian nomadic lifestyle. These included, for example, horseracing and optimally locating nomads in a pastoral territory. Legend says that, in the first year of his study at MSU, his teachers exemplified him as one of the best students. However, in the later years this situation was reversed as he started to drink too much. In 2009 he published his autobiography and memoirs in a local mathematical journal, called "Olonlog", in which he analyzed his own career as a mathematician and gave a fair account of his successes as well as his failures. In a sense, he wrote a Mongolian version of Hardy's apology; see [6].

In order to get someone specialized in the field of topology, Mongolia had to wait until 2002. Considering that topology was the forerunner of 20th century mathematics, this is a considerably long delay. This is partly due to the 1990's economic downturn when Mongolia abruptly abandoned communism and switched to a capitalist economy. These were very difficult times during which supporting daily life was a genuine struggle, and doing mathematics was certainly not the most profitable business.

§4. Recent Developments and Some Lessons from the Past

From 2000 onwards the number of Mongolian PhDs in mathematics from abroad increased sharply. Accordingly, the mathematics community started to become more diverse and it is likely that this trend will continue in the future. Increases in the quantity of returning students with a doctoral qualification were so sharp that some senior Mongolian mathematicians started to become concerned about their quality. In general, they say, mixing political and other motivations with academic research increases the possibility of type one and type two errors; namely, granting an academic degree to someone whose work is not qualified and not granting it to someone whose work is qualified. For sure, neither of the two is desirable.

To our knowledge, the first Mongolian who got a PhD from a High-Income country is Dr. Battsengel Baasanjav (PhD from the University of Tokyo in 1999). Since then a close collaboration with the University of Tokyo was established. Other institutions, with which continuing relations are held, include the ICTP (Trieste, Italy), the IMU-CDC and CIMPA (Nice, France).

In any historical study, giving an exact account of past events is not enough as it then opens many questions such as "why did it happen in that way?" A moment of thought on the above account suggests investigation of the following three issues, which are also relevant for the future.

• Lesson-1: There seems to be slow progress in opening new research branches, why? The first jump appeared within 12 years of establishing Mongolian academia (1942-1954). But the second jump occurs after 18-26 years (1954-1972, 1973, 1980) and the third jump after 22-30 years (1972, 1980-2002). My hypothesis is that a version of Robert K. Merton's Matthew effect which is often summarized as "the rich get richer, the poor get poorer" emerged in the Mongolian mathematics community; see [10].



Олон улсын математикчдын хурлын үеэр, Улаанбаатар (2006) Figure 5: During an international conference in Mongolia, 2006.

- Lesson-2: We tend to fail in advertising properly our ideas as it happened with the case of Prof. Dashdorj Tserendorj's result on weak Schur numbers. This is partly because Mongolia had a rather restricted international network. Indeed, in 1986, Prof. Dashdorj Tserendorj sent an abstract of his paper to the ICM, and was invited to come to California but he could not make it to the USA.
- Lesson-3: The social, political and economic upheaval around 1990 shows that the popular phrase "research in mathematics only needs pen and paper and nothing more" is not entirely true. Pen and paper are indeed necessary but certainly not sufficient. Indeed, without proper institutional and financial support, mathematics research can easily be abandoned.



Доктор Б.Батцэнгэл, Доктор А.Галтбаяр нар шагнал авсны дараа (2006)

Figure 6: The first generation of Japanese trained PhDs.



Figure 7: Mongolian tent graph vs. a real Mongolian ger.

§5. Mongolia in the Mathematics Dictionary

Let me finish this essay by introducing two interesting cases where the reader might encounter Mongolia by name in the domain of mathematics.

- A graph obtained from the graph Cartesian product P_m×P_n, where *n* is odd, by adding an extra vertex above the graph and joining every other vertex of the top row to the additional vertex is known as the *Mongolian tent graph*; see [5], [9]. To our knowledge, this graph was introduced to the literature by Prof. Sin-Min Lee and it is clear that the resulting configuration resembles a Mongolian "ger."
- In 31th MMO Dr. Adiyasuren Vandanjav proposed the following problem for a teacher's competition:

Let $a_1, ..., a_n$ be positive numbers such that $a_1 \ge \cdots \ge a_n$. Show that

$$\frac{a_1 + a_2}{2} \times \frac{a_2 + a_3}{2} \times \dots \times \frac{a_n + a_1}{2} \\ \leq \frac{a_1 + a_2 + a_3}{3} \times \frac{a_2 + a_3 + a_4}{3} \times \dots \times \frac{a_n + a_1 + a_2}{3}.$$

Despite its simplicity, this problem turned out to be rather challenging and no one could provide a complete solution when it was first posed. The inequality was later proved by some Russian mathematical Olympiad enthusiasts and it has since been referred to as a *Mongolian inequality*; see [1], [7]. Acknowledgements: This essay is based on a presentation given at the closing ceremony of the research school *Stochastic Analysis and Applications in Mongolia* (SAAM 2015) held in Ulaanbaatar, 27 July– 7 August 2015. I am thankful to the organizers and participants of SAAM 2015 for their encouragement. It also benefited from numerous talks with the current staff of our department and I am thankful to all of them.

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Past Conferences, Meetings and Workshops

Stochastic Processes and their Applications, August 2015; Ulaanbaatar, Mongolia



Stochastic Processes and their Applications 2015 was concluded at around 6pm Mongolian time on the 7th of August 2015, to a lecture theatre packed with well over 100 participants at the National University of Mongolia (NUM) in Ulaanbaatar. The atmosphere was that of that of elation and delight, with a great sense of achievement by all.

The Mongolian hosts, predominantly from the Department of Mathematics at NUM, but also with the assistance of members of the Applied Mathematics Department at NUM as well as members of the Mathematics Department from the Mongolian University of Science and Technology (MUST), had worked tirelessly to ensure that everything ran like clockwork. Although other international meetings had taken place in Mongolia in the past, since the fall of communism in 1990 this was the largest of its kind in the field of mathematics. Such was the vibrancy, friendship and goodwill at this meeting that it is hoped that the future will see this research school as a landmark event that spawned many new opportunities.

Thanks to generous support of the International Mathematical Union, the opportunity to hold a preschool to the main two-week event was organized. The lectures were given by Friedrich Hubalek who offered an extremely generous portion of his time. A significant part of the two-week research school consisted of minicourses given by Lisa Beck, Jean Bertoin,, Gaetan Borot, Maria-Emilia Caballero, Leif Döring, Ernst Eberlein and Bernt Øksendal. These were supplemented by topic lectures, contributed talks as well as a poster session. There were a total of 118 participants from well over 20 countries. The event, endorsed by the Bernoulli Society, would not have been possible without generous financial support from: CIMPA, DAAD, NUM, MUST, the State Bank, Mongolian Agricultural Commodities Exchange, Index Based Livestock Insurance and Tenger Insurance. There was also a kind cash contribution from Gaetan Borot.

Due to the size of the meeting and the variety of the participants' backgrounds, a buddy system was designed for the first week. Following a daily announcement, junior participants of all nationalities were collected into groups of three to four and were assigned two additional senior members (buddies), one Mongolian and one non-Mongolian. They were asked to encourage discussion and to ensure that members of the group became familiar with one another. This scheme proved to be popular and at the request of the participants the buddy system was continued into the second week.

At the closing ceremony, Uuganbataar Ninjbat offered a brief history of Mongolian mathematics. So impressive

was his talk that a summary will appear in an accompanying article in Bernoulli News.

This two-week research school was a huge undertaking. Its preparation required two years of planning and the dedication of many academics both in Europe and Mongolia. In particular, tireless efforts from Carina Geldhauser, Andreas Kyprianou, and Tsogolgmaa

EVA 2015, June 2014; Ann Arbor, USA

Saizmaa helped to make this even such a success. The intricate preparations paid off and verbal feedback as well as participants' responses to an anonymous online survey were extremely positive throughout.

Erik Baurdoux Guanajuato



The 9th international conference on Extreme Value Analysis, EVA 2015, took place at the University of Michigan, Ann Arbor during the week of June 15–19, 2015. The EVA conferences meet every two years in different parts of the world. Some of the past EVA conferences took place in China (2013), France (2011), USA (2009), Switzerland (2007), Sweden (2005, 1998), Portugal (2004), and Belgium (2001). They are the flagship events for the community of probabilists, statisticians, scientists and practitioners working in the areas of extreme value theory and its applications. EVA 2015 was perhaps the biggest such event featuring a total of 145 talks in 42 sessions and 32 poster presentations. There were a total of over 230 participants from more than 31 countries.

The conference featured theoretical and methodological advances as well as novel applications of extreme value theory to finance, economics, insurance, hydrology, traffic safety, terrorism risk, climate and environmental extremes among others; for a complete list of the presentations along with their abstracts, please visit

sites.lsa.umich.edu/eva2015/program

The book of abstracts may be also downloaded from

sites.lsa.umich.edu/eva2015/wpcontent/uploads/sites/44/2015/06/the_book_of_abstracts_for_web.pdf

and the program is available from



The next EVA will take place in Delft, the Netherlands in the summer of 2017. Mark your calendars!

EVA and the journal *Extremes*: At the official conference dinner, the EVA participants honored Professor Juerg Huesler the outgoing editor-in-chief of the journal *Extremes* (Springer), and Professor Holger Rootzén, the founding editor of this journal. The journal *Extremes* is a mainstream statistical journal featuring the state-of-the-art in the research on extreme value theory and its applications.

EVA and statistical computing: The conference was preceded by a very popular, hands-on workshop on statistical computing. The workshop was taught by Eric Gilleland (NCAR, USA) and Mathieu Ribatet (University of Montpellier, France), who are current authors and maintainers of two popular R-packages used in the extreme value community. For more details about the workshop, please visit

sites.lsa.umich.edu/eva2015/satellite-workshop-onstatistical-computing-for-extremes

> Stilian Stoev USA



Limit Theorems in Probability, March 2015; London, UK

In celebration of the 70th birthday of N. H. (Nick) Bingham, the Department of Mathematics at Imperial College, London UK, hosted a conference, open to all, on Limit Theorems in Probability from 23 to 26 March 2015. The meeting attracted enough participants to fill, and at times over-fill, the booked room, and the fourday format enabled extensive interaction between the 92 registered participants, reinforced socially by the conference dinner for 50 at a Mediterranean-themed restaurant nearby.

Speakers in their hour-long talks interpreted the conference title in an appropriately wide-ranging sense, ranging over into statistics and mathematical finance, and reflecting the breadth of Nick Bingham's own contributions to the whole area. They comprised D. J. Aldous (Berkeley), D. Applebaum (Sheffield), S. Asmussen (Aarhus), N. H. Bingham (Imperial), D. Crisan (Imperial), R. A. Doney (Manchester), P. Embrechts (ETH), J.-F. Le Gall (Paris-Sud Orsay), P. E. Greenwood (UBC), G. R. Grimmett (Cambridge), J. Jacod (Paris VI), W. S. Kendall (Warwick), C. Klüppelberg (TU Munich), A.E. Kyprianou (Bath), T. J. Lyons (Oxford), T. Mikosch (Copenhagen), A. J. Ostaszewski (LSE), S. I. Resnick (Cornell), G. O. Roberts (Warwick), U. Stadtmüller (UIm), Bálint Tóth

(Bristol and Budapest), A. R. Wade (Durham). Titles and abstracts of the talks, together with photos, are available from

wwwf.imperial.ac.uk/~amijatov/IP/LimitTheorems/LTP.html

The conference was organized under the auspices of the Imperial Probability Centre by C. M. Goldie (Sussex), R. Kiesel (Duisberg-Essen) and A. Mijatović (Imperial). Financial support came from a London Mathematical Society conference grant and from the UK Engineering and Physical Sciences Research Council with the Department of Mathematics at Imperial College; further, the meeting was sponsored by the Bernoulli Society for Mathematical Statistics and Probability. Registration fees received allowed a number of research students to be supported to attend.

Associated with the conference a Festschrift is planned for 2016, to be published as a special volume of the journal *Advances in Applied Probability*.

Charles Goldie Brighton Aleksandar Mijatović London

GOF DAYS 2015, September 2015; Athens, Greece



GOF DAYS 2015, the 2nd Workshop on Goodness-of-Fit and Change-Point Problems, took place in the historical building Kostis Palamas of the University of Athens, 4–6 September 2015. It was the second of its kind. The first workshop, essentially a Spanish event, took place at the University of Sevilla, Spain, and was restricted to goodness-of-fit problems. The workshop was organized by Simos Meintanis, Marie Huskova and M. Dolores Jiménez-Gamero (scientific programme committee) and Simos Meintanis, Alex Karagrigoriou and Yiannis Bassiakos (local organizing committee).

There were about 40 participants. The workshop consisted exclusively of invited talks of 30 minutes long. The participants were (in alphabetical order): James Allison, Ayanendranath Basu, Boris Brodsky, Valentina Corradi, Violetta Dalla, Boris Darkhovsky, Miguel A. Delgado, Jean-Marie Dufour, Christian Francq, Roland Fried, Marc G. Genton, Liudas Giraitis, Wenceslao Gonzalez-Manteiga, Marc Hallin, Norbert Henze, Zdenek Hlavka, Lajos Horvath, Marie Huskova, Arnold Janssen, M. Dolores Jiménez-Gamero, Estate Khmaladze, Hira Koul, Teresa Ledwina, Sangyeol Lee, Richard Lockhart. Simos Meintanis. George Michailidis, Yakov Nikitin, Hannu Oja, Stathis Paparoditis, Juan Carlos Pardo-Fernandez, Goran

Peskir, Dimitris Politis, Bruno Rémillard, Leonard Santana, Ying Sun, Olivier Thas, Ingrid Van Keilegom, Lixing Zhu, and Konstantinos Zografos.

The workshop was animated by many lively discussions during and after the talks. It also stimulated many interactions between researchers, new research ideas were discussed, and new collaborations were started. The conference location in the historical heart of Athens was impressive. To cool down after long and very warm days of lectures, a relaxing Ouzo on the top floor of the Titania hotel with a splendid view on the Acropolis made everyone satisfied.

Papers presented at the workshop will be collected, following the usual rigorous standards, in an issue of the journal *TEST*.

At the end of the workshop Norbert Henze suggested that the third workshop be held at the Karlsruhe Institute of Technology (KIT) in September of 2017.

Ingrid van Keilegom Louvain Simos Meintanis Athens



Workshop on Statistical Meta-Analysis with Applications, June 2015; Queensland, Australia

The School of Agricultural, Computational and Environmental Sciences, and the Division of Research and Innovation of the University of Southern Queensland (USQ) hosted a Workshop on *Statistical Meta-Analysis with Applications* in collaboration with the Statistical Society of Australia Inc. The Workshop was held at the newly acquired Ipswich Campus of USQ from 16-17 June 2015. Professor Bimal Sinha, University of Maryland, Baltimore, USA, and Professor Suhail Doi, Australian National University, Canberra, Australia, were the two invited presenters.

The organizer of the Workshop, Professor Shahjahan Khan of USQ, opened the inaugural session with a brief introduction to meta-analysis within the systematic review and evidence-based decision-making process and role of statistical methods in synthesizing data from independent studies. He also highlighted applications of meta-analysis in many fields of medicine, agriculture, education and business, and discussed some the issues related to methods of allocation of weights under various models in the estimation of the common effect size of meta-analysis.

Professor Bimal Sinha started with some motivating real-life examples of data leading to the definition of measures of various effect sizes for continuous and binary outcome variables. He covered all commonly used estimators of common effect size and discussed their variance estimators and confidence intervals. He also discussed inference about the common mean of univariate normal distribution, publication bias, vote counting procedures, and heterogeneity issues along with the random effects (RE) model and metaregression.

Professor Suhail Doi highlighted the main purpose of meta-analysis and focused on some of the problems inherent with conventional statistical meta-analysis, especially the issue of unfair redistribution of more weights to smaller studies under the random effects model. Under the title of 'Recent advances in the methodology of statistical meta-analysis' he presented the inverse variance heterogeneity (IVhet) estimator as an alternative to the RE model estimator, and introduced quality effect (QE) model estimator based on his recent publications. Through extensive simulation examples he demonstrated the advantages and appropriateness of the new estimators.

Twelve participants ranging from government departments, industry and academia from Queensland and other parts of Australia attended the Workshop. They were very happy with the presentations and management of the event and thanked USQ and SSAI for organizing the valuable Workshop.

> Shahjahan Khan Toowoomba



Yu. V. Linnik Centennial Conference, September 2015; St. Petersburg, Russia

The Conference was dedicated to 100th anniversary of the outstanding Russian mathematician Yu.V. Linnik (1915–1972). It was organized by St. Petersburg Department of Steklov Mathematical Institute, PDMI (*www.pdmi.ras.ru/pdmi/en*), by Euler International Mathematical Institute, EIMI (*www.pdmi.ras.ru/EIMI*), and by Chebyshev Laboratory of St. Petersburg State University (*en.chebyshev.spb.ru*).

The sessions were held in the PDMI and EIMI buildings from September 14–18 2015. The conference participants also visited Yu. V. Linnik's grave in Komarovo, in the outskirts of St.Petersburg, where they were warmly greeted by the Linnik family.

Following the tradition of the First Memorial Linnik conference (St. Petersburg, 2005), the conference featured recent advances and trends in the branches of mathematics close to Linnik's own interests. Two parallel sections were organized:

- Number Theory.
- Probability Theory and Mathematical Statistics.

On the first conference day the plenary talks were given, including: I. A. Ibragimov (St. Petersburg): *Linnik's Work in Number Theory, Probability and Statistics*; I. D. Shkredov (Moscow): *Multiplicative Subgroups and Sum-Products*; Z. Shi (Paris): *Deviation Properties of* Branching Brownian Motion with Selection; Yu.V. Matiyasevich (St.Petersburg): Finite Dirichlet Series with Partially Prescribed Zeroes; L. A. Pastur (Kharkov): Analogues of Szegő Theorem for Ergodic Operators Generated by Discrete Schroedinger Operators.

In the rest of the probabilistic part of the conference, more than fifty 30-minute invited talks were given by the participants from Australia, Czech Republic, Denmark, Finland, France, Germany, Italy, Lithuania, Luxemburg, Russia, Sweden, Ukraine, United Kingdom, and USA. A dozen of talks was given by young researchers and graduate students.

The full programme, photos, and the abstracts of all talks are available on the conference web page

www.pdmi.ras.ru/EIMI/2015/Linnik/index.html

The conference was partially sponsored by the social investment program "Native Towns" of JSC "Gazprom Neft". On the picture above, participants of Probability and Statistics section pose in front of Leonhard Euler monument near EIMI building.

Mikhail Lifshits Yakov Nikitin St. Petersburg

Forthcoming Conferences, Meetings and Workshops, and Calendar of Events

Preliminary Call for European Meeting of Statisticians, 2019

The European Regional Committee (ERC) of the Bernoulli Society invites preliminary bids to host the European Meeting of Statisticians in 2019. The deadline for receipt of bids is 31 January 2016; it is anticipated that the winning bid will be announced shortly afterwards. Preliminary bids / expressions of interest should be emailed to the chair of the ERC, Richard Samworth, at

r.samworth@statslab.cam.ac.uk

The following notes are intended to aid potential organizers. A preliminary bid should specify the following:

1) Names and affiliations of academics who have provisionally agreed to serve on the Local Organising Committee. It is important that this team contains sufficiently many energetic people to cover fully the oversight of this big event. The team should also include a couple of senior academics in probability and statistics who have strong research records and international profiles, and who are prepared to commit to ensure that the proposed conference will add distinction to their institution. Note that the scientific programme is the responsibility of the Scientific Programme Committee, which is appointed by the ERC.

2) The proposed site for the congress. Consideration should be given to both meeting facilities and accommodation. Regarding the former, there needs to be access to a large auditorium able to accommodate 500 attendees, in addition to an adequate supply of breakout rooms for smaller sessions, and good supply of space for fruitful discussions. For accommodation, there needs to be a good supply of reasonably priced local accommodation.

3) A range of proposed dates. Previous experience suggests that July is particularly successful. The selection of this date range should involve explicit consideration of various competing meetings and conferences around the world, to the extent that details are known at this advanced stage of planning.

4) A case for the EMS 2019 to be held at the proposed location. Detailed costings are not required at this preliminary stage. The ERC aims to ensure good geographic spread of its meetings, and will take into account the locations of previous editions of the conference; see map below.



Richard Samworth Cambridge

2016 UK Easter Probability Meetings, April 2016; Lancaster, UK

The 2016 UK Easter Probability Meeting is on "Random Structures Arising in Physics and Analysis" and consists of four mini-courses and twelve invited talks. It will take place in April 4–8 2016 in Lancaster, UK. The mini-course speakers and topics are Alice Guionnet on "Random Matrices, Free Probability and Topological Expansions", Michel Ledoux on "Concentration Inequalities: Basics and some New Challenges", Jason Miller on "Quantum Loewner Evolution", and Vladas Sidoravicius on "Three Lectures on Random Walk in Dynamically Changing Environments." The invited speakers are Vincent Beffara, Dmitry Belyaev, Noam Berger, Natasha Blitvic, Erwin Bolthausen, Dimitris Cheliotis, Ivan Gentil, Jon Keating, Kay Kirkpatrick, Elizabeth Meckes, Anatoly Vershik and Fredrik Viklund. There will also be shorter talks by PhD students, a poster session, an excursion and dinner-cruise in the Lake District National Park, and break-out sessions for discussing open problems. Registration and further information are available at

www.lancaster.ac.uk/maths/easter-probability-meeting



The deadline for registration is 29th February 2016.

Amanda Turner Lancaster

9th World Congress of Probability and Statistics, July 2016; Toronto, Canada

The 9th World Congress of Probability and Statistics is the latest in a series organized jointly by the Bernoulli Society and the Institute of Mathematical Statistics. Held every four years, it is a worldwide event covering all branches of statistics and probability. This includes theoretical, methodological, applied, and computational statistics and probability, as well as stochastic processes.

Calendar of Events

This calendar lists all meetings that have been announced in this and previous issues of Bernoulli News together with forthcoming meetings organized under the auspices of the Bernoulli society or one of its Regional Committees (marked by ⁽³⁾).

A more comprehensive calendar of events is available on the ISI Websites

www.bernoulli-society.org/index.php/meetings

www.isi-web.org/index.php/activities/calendar

March 2016

• March 1–4, 2016, *12th German Probability and Statistics Days*; Bochum, Germany.

April 2016

 April 4–8, 2016, UK Easter Probability Meeting; Lancaster, UK.

June 2016

- June 20–24, 2016, 12th Conference on Stochastic Networks; San Diego, USA.
- June 27–30, 2016, 4th Institute of Mathematical Statistics Asia Pacific Rim Meeting; Hong Kong.

The latest scientific developments in all of these fields are showcased; further details can be found at

http://goo.gl/YdjeOu

Leonardo T. Rolla Bernoulli e-Brief Editor Buenos Aires

July 2016

- July 22–24, 2016, 1st Latin American Conference on Statistical Computing; Rio Grande do Sul, Brazil.
- July 7–8, 2016, Pre-Meeting to the Bernoulli Society World Congress for Young Researchers; Toronto, Canada.
- July 11–15, 2016, 9th Bernoulli Society World Congress—World Congress in Probability and Statistics; Toronto, Canada.

November 2016

• November 29–December 4, 2016, 21st International Congress on Modelling and Simulation; Queensland, Australia.

December 2016

 December 17–19, 2016, 9th Conference of the Asian Regional Section of the IASC; Singapore.

July 2017

• July 16–21, 2017, 61st World Statistics Congress; Marrakesh, Morocco.

Quote of the Issue: "With our publications we should strive for an attitude where it counts and is credited when papers have good introductions that can be understood by non-experts. I also believe that survey papers are becoming more and more important. These can help to keep the results obtained visible, instead of letting them drown in the flood." Sara van de Geer

Who is Who in the Bernoulli Society

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Executive committee 2015-2017		
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