March 2007

CONTENTS

1 Open Access IMS journals
2 IMS Members’ News: Bin Yu, Gunnar Kulldorff
2 IMS partners Bernoulli Society
3–5 Reports: Frontiers of Statistics; Multivariate Statistical Methods; ICM
6–8 Obituaries: Ted Harris; Jerry Klotz; Chu-In Charles Lee; Milton Friedman
9 SAMSI programs
10 IMS Groups
12 Annual Survey 2005
13 Terence’s Stuff: The Big Problem
14 Rick’s Ramblings: How should we judge Applied Probability papers?
16 IMS Meetings
21 Other Meetings and Announcements
25 Employment Opportunities
33 Treasurer’s Report
40 International Calendar of Statistical Events
43 Information for Advertisers
44 Kakuro corner

Full IMS archives on Project Euclid

In a bold move, IMS has decided to post all its journals’ past content on Project Euclid http://projecteuclid.org. To date, only those items published since 1995 have been available through Project Euclid, but coming soon, all IMS journals from the first issue of publication will made available, with open access.

This is a large undertaking for the IMS and Project Euclid. In all it means we’ll be posting 16,415 additional articles.


Project Euclid is a user-centered initiative to create an environment for the effective and affordable distribution of serial literature in mathematics and statistics. Project Euclid is designed to address the unique needs of independent and society journals through a collaborative partnership with scholarly publishers, professional societies, and academic libraries.

All IMS members receive free electronic access to all IMS journals, currently through Project Euclid, JSTOR [www.jstor.org] or ArXiv [http://arxiv.org]. If you’re a new member, or haven’t set up your electronic access, it’s easy: check the instructions at http://www.imstat.org/publications/eaccess.htm

We’ll keep you posted as these back issues become available.

NEW LNMS VOLUMES RELEASED

Four new volumes in the IMS Lecture Notes—Monograph Series have been released. You can order your copy from http://www.imstat.org/publications/lecnote.htm

The four new volumes are Volume 48: Dynamics and Stochastics: Festschrift in honor of M.S. Keane; Volume 49: Optimality: The Second Erich L. Lehmann Symposium; Volume 50: Recent Developments in Nonparametric Inference and Probability; and Volume 51: High Dimensional Probability.
Bin Yu receives IEEE Signal Processing Society’s Best Paper Award

Professor Bin Yu’s paper, “Perceptual audio coding using adaptive pre- and post-filters and lossless compression”, co-authored with three (Dr Gerald Shuller of Fraunhofer-Institute fur Digitale Medientechnologie, Germany, Dr Dawei Huang of Bell Labs China, and Dr Bernd Edler of Leibniz Universität Hannover, Germany) has been selected to receive a 2006 Best Paper Award from the IEEE Signal Processing Society. This honor will be presented at Awards at ICASSP2007 (http://www.icassp2007.org/).

Gunnar Kulldorff awarded Honorary Doctoral degree

IMS Fellow Professor Gunnar Kulldorff has been awarded a degree of Doctor Honoris Causa by the University of Vilnius for his international merits in statistical science and for his contribution to studies of statistics in the University of Vilnius and in the Baltic states. The ceremony took place on May 5 in the University Church of St John. Gunnar Kulldorff is an elected member of the ISI since 1968 and an IASS member. He served the ISI as Vice-President (1981–85), President-Elect (1987–89) and President (1989–91). Since 1993, he has been Professor Emeritus of Mathematical Statistics at the University of Umeå in Sweden.

IMS partners Bernoulli Society

The IMS recently entered into an agreement with the Bernoulli Society (BS) to print, distribute and market Bernoulli. The Bernoulli Society will maintain full ownership, copyright and editorial control of the journal. The partnership allows both societies to achieve greater economies of scale with their journals. Beginning in 2007, Bernoulli will be marketed with all the IMS journals to institutions and libraries. Significant discounts will be available to libraries who opt to subscribe to all the IMS/BS journals. Subscriptions to individual journals will remain available.

Peter Jagers, BS President commented, “The IMS has a great record in scientific journal publishing, regarding both content and availability. We are glad that the IMS has agreed hook arms with us in publishing Bernoulli, and believe that this is just one step in developing our good relations for the benefit of statistical science.”

Jim Pitman, IMS President, stated, “This agreement strengthens the alliance between the IMS and Bernoulli societies. Other cooperations include a joint membership agreement, and joint publication of five open access electronic journals: the Electronic Journal of Probability, Electronic Communications in Probability, Probability Surveys, the Electronic Journal of Statistics, and Statistics Surveys. Please express your support of the IMS/BS alliance by submitting your articles to IMS/BS journals, applying for IMS/BS membership, and participating in IMS/BS-sponsored events.” Elyse Gustafson, IMS Executive Director, added, “This partnership creates opportunities that can help us compete in a world of for-profit publishers.”

The IMS is looking to forge future partnerships with other non-profit and scholarly society journals. If you are aware of a society that would like assistance publishing or would like to market jointly with the IMS, please contact the IMS Executive Director, Elyse Gustafson, at erg@imstat.org.
Jianqing Fan, Princeton University, reports: The “Symposium on the Frontiers of Statistics in Honor of Peter J. Bickel’s 65th birthday” took place May 18–20, 2006, at Princeton University. The meeting was co-sponsored by the IMS and IISA with generous financial support from the National Science Foundation, Minerva Research Foundation, Bendheim Center for Finance and and Department of Operations Research and Financial Engineering. It attracted about 200 participants including many top and junior researchers, as well as many advanced graduate students. Following the opening ceremony, the conference offered 12 sessions with 37 presentations. A distinguished feature is that all the presentations were in core statistics with interactions with other disciplines such as biology, medicine, engineering, computer science, economics, and finance. With top and junior researchers interacting, presenting new research findings and gathering to discuss and outline future directions, the conference successfully accomplished its goal of defining and expanding the frontiers of statistics, bringing young researchers an overview of contemporary developments in statistics.

The Conference was held on the occasion of the 65th birthday of Peter J. Bickel, Professor of Statistics at the University of California at Berkeley, one of the most celebrated statisticians of our time. As a world leader in statistical science, Professor Bickel is honored for his contributions to the development of mathematical statistics in the Netherlands, and was appointed to the knighthood of Commander in the Order of Orange-Nassau by her royal highness Queen Beatrix of The Netherlands (as reported on the cover of IMS Bulletin, July 2006). A birthday banquet for Professor Bickel was also held, which gave friends an insight into his life and numerous achievements.

Book published

Based on the topics presented at the conference, a book “Frontiers in Statistics,” edited by Jianqing Fan and Hira Koul, has been published by the Imperial College Press, London. The book maps the frontiers of the various disciplines in statistics and provides useful references on the latest developments in each subject. With the conference held successfully, the book will carry on the achievement at the conference further and be helpful to both new and experienced researchers who want to gain a bird’s eye view of the various frontiers of statistics.
Report: Multivariate Statistical Methods conference

The International Conference entitled ‘Multivariate Statistical Methods in the 21st Century: The Legacy of Professor S.N. Roy’, was held December 28–29, 2006, at the Eastern Zonal Cultural Centre, Government of India, Kolkata, India. Identified as part of the Platinum Jubilee celebrations of the Indian Statistical Institute (ISI), the conference marked the birth centenary of the eminent statistician, Professor S.N. Roy. It was also organized to further extend and perpetuate the many innovative and seminal contributions of Professor Roy to statistics, as related to the needs of this twenty-first century. It was inaugurated by Professor S.K. Pal, the Director of ISI. The inaugural session was followed by a session on Remembrances of Prof. S.N. Roy. A volume entitled “Professor S.N. Roy: Reflections and Visions on his Statistical Legacy”, edited by Barry C. Arnold and Ashis SenGupta, with invited contributions by nine eminent statisticians, was released by Professor Pal as a birth centenary tribute to Professor Roy.

Recent advances in multivariate analysis, both theoretical and applied, were presented at the conference. There were four plenary sessions, the speakers being Professors J.K. Ghosh, K.V. Mardia, S. James Press and P.K. Sen. 27 invited sessions were presented by invited organizers from various countries. The topics, in tune with the theme of the conference, covered a wide spectrum. A representative short-listing includes Distribution Theory, Stochastic Eigen Analysis, Multiple Testing Procedures, Longitudinal Data Analysis, ‘Large p Small n’ problems, Robust Inference, Directional Data Analysis, Bayesian Inference, Bioinformatics, Categorical Data, Clinical Trials, Ranking and Selection, Spatio-Temporal Data Analysis, Econometrics, Statistical Process Control, Statistical Brain Imaging, etc. There was also a contributed poster session.

The last session of the conference was a memorial for Prof. Somesh DasGupta, an eminent PhD student of Prof. Roy, who was very eager to take part in this conference but unfortunately passed away just a few months prior to it.

There were about 140 participants in this conference who came from more than a dozen different countries. “Dinner on the River” and a cultural program provided some relaxation for the participants on the two nights.

A volume based on the research papers from the conference, to be peer-reviewed by an international editorial board, is slated to be published by World Scientific Publishing, as a part of a 22-volume set planned from the Platinum Jubilee of ISI.

The conference was co-sponsored by Institute of Mathematical Statistics and was presented by Indian Statistical Institute in collaboration with and support from several academic organizations: Calcutta Mathematical Society, Calcutta Statistical Association, Department of Science and Technology—Government of India, Forum for Interdisciplinary Mathematics, Indian Association for Productivity, Quality and Reliability, Indian Bayesian Society, International Indian Statistical Association, Indian Society for Probability and Statistics, University of California–Riverside, and others.

This conference provided the opportunity to pay homage to Prof. S.N. Roy, as an outstanding researcher, for his fundamental contributions to multivariate analysis and statistical inference, as well as for the generosity of this gentle human being toward his students and friends alike. The organizers of this Conference wish to express their sincere thanks to all those who made this event a success.

Barry C. Arnold & Ashis SenGupta, Joint Organizers
University of California, Riverside, USA &
Indian Statistical Institute, Kolkata, India
The 2006 International Congress of Mathematicians in Madrid was exception-
ally rich in probability theory. Not only was the Fields Medal awarded for the first
time to a probabilist, Wendelin Werner (see below), it was also awarded to Andrei
Okounkov whose work bridges probability with other branches of mathematics. Both
Okounkov and Werner had been invited to give a 45-minute lecture each in the probability and statistics sec-
tion before their Fields Medal awards were announced.

The newly created Gauss Prize (in full, the Carl Friedrich Gauss Prize)
for applications of mathematics was awarded to Kiyosi Itô, another probabilist whom we all know. The objective of the Gauss
Prize is to honor scientists whose mathematical research has had an
impact outside mathematics, such as in technology, in business, or
simply in people’s everyday lives. A presentation of Itô’s work was
made by Hans Föllmer in a plenary address to the audience of the
congress, in the presence of Itô’s daughter, who received the prize
and gave a speech on behalf of her 90-year-old father who was
prevented by ill health from attending.

The Nevanlinna Prize was awarded to Jon Kleinberg who uses
probability in his work. Much of his lecture was about small worlds
for which probability was used to formulate the model.

Among the plenary lectures, apart from those delivered by
probabilist Oded Schramm and statistician Iain Johnstone (on the
use of random matrices in statistics), Percy Deift’s lecture on “univer-
sality for mathematical and physical systems” was about random
matrices and Avi Wigderson’s lecture “P, NP and mathematics” was
in part about probabilistic algorithms. Richard Stanley’s plenary
lecture elaborated on the famous Baik-Deift-Johansson result on
the longest increasing sequence in a random permutation (which
incidentally has been connected by Andrei Okounkov to another
famous result about the largest eigenvalue of random matrices).
Even the plenary lecture of Terence Tao, another Fields Medalist at
this same congress, was entitled “The dichotomy between structure
and randomness” and contained several examples from probability.
Finally, in the logic session Rod Downey’s 45-minute talk was
about algorithmic randomness and computability. These were just
a sample of lectures we attended and there could be more talks that
reflected the growing importance of probability theory in science
and mathematics.

Wendelin Werner’s Work

Although the Fields Medal was awarded to a probabilist for the first time, it was not
surprising that Wendelin Werner was the one. Werner was born in Germany in 1968,
but his parents settled in France when he was one year old, and he acquired French
nationality a few years later. After study-
ing at the Ecole Normale Supérieure de
Paris, he defended his PhD thesis in Paris
in 1993, shortly after getting a permanent research position at the
CNRS. He became a Professor at University Paris-Sud Orsay in
1997. Before winning the Fields Medal, he had received many other
awards, including the 2000 Prize of the European Mathematical
Society, the 2001 Fermat Prize, the 2005 Loève Prize and the 2006
Pólya Prize.

Wendelin Werner’s work lies at the interface between prob-
ability theory and statistical physics. The fact that the models in
consideration enjoy asymptotic conformal invariance properties
also leads to using sophisticated tools from complex analysis.
Werner’s most famous results come from his collaboration with
Greg Lawler and Oded Schramm on applications of the so-called
SLE (stochastic Loewner evolution) processes. SLE processes are
obtained by introducing in Loewner’s equation of complex analysis
a random driving function which is just a scaled linear Brownian
motion. The work of Werner and his co-authors has produced
extraordinary applications of SLE processes to long-standing open
problems, such as the rigorous calculation of the non-intersection
exponents for random walk or Brownian motion.

Such exponents govern, for instance, the asymptotic behavior of
the probability that two independent planar random walk paths up
to time $n$ will have no intersection point.

Another remarkable application was the proof that the
Hausdorff dimension of the exterior frontier of a planar Brownian
path is equal to $\frac{4}{5}$. This fact, which had been conjectured by
Mandelbrot more than 20 years ago, was one of the most fascinat-
ing open problems of probability theory. SLE processes have many
other spectacular applications to different models of statistical phys-
ics, such as percolation, self-avoiding random walks or spanning
trees on the lattice.

The development of these applications, by Wendelin Werner
and his co-authors, represents a giant step in the mathematical
understanding of these models.
Obituary: Ted Harris

1919–2005

Theodore E. Harris, a leading figure in probability theory, died November 4, 2005 at age 86. He is survived by his wife Connie, his son Steve and his daughter Marcia. Ted (as he was universally known) spent the first half of his career at Rand Corporation, where he became head of the Mathematics Department, and the second half at the University of Southern California.

Ted was born January 11, 1919 and raised in Dallas, Texas. As a boy he was interested in science, and his father suggested chemistry as a source of stable employment. Ted started college as a chemistry major, but found mathematics more to his liking. He began graduate study at University of Texas, Austin, under R. L. Moore in point-set topology, but was interrupted by World War II. Ted was trained as a meteorologist for the Air Force. The regression models he encountered there encouraged an interest in statistics, and he started graduate studies at Princeton, where Sam Wilks and John Tukey were on the faculty, and soon dropped the meteorology aspect. When his first efforts in statistics produced no results, Wilks pointed him toward branching processes. On finishing his studies in 1947, he was persuaded to forego his plans of academia in favor of Rand. He married Connie, to whom he had been introduced by fellow graduate student Paul Meier, and headed to Santa Monica.

Ted’s contributions spanned a wide range of probability theory. He made fundamental early contributions to the theory of branching processes, at a time when the topic was “hot” due to its relevance to nuclear fission. His classic 1963 book on the subject is still in print. He studied recurrence and stationary measures for random walks and Markov chains, and the fundamental notion of Harris recurrence bears his name. At Rand he also studied assorted applied problems, some of which came from Rand’s military connection—a random walk model for neutrons passing through a slab, and models for fission, cosmic rays and inventory management were among these. In the 1960s and 70s he turned his attention to interacting particle systems and percolation theory, introducing the graphical representation of the contact process and proving the “Harris inequality” establishing positive correlations between increasing events under product measures.

In the early 1960s Rand became more like a consulting company, resulting in a loss of freedom particularly for mathematics researchers. Following this change in Rand’s character, Richard Bellman and others at USC enticed Ted to move there in 1966. In his teaching of probability Ted always emphasized the connections to applications, maintaining a file of articles from the general media to illustrate these. Ted became Emeritus in 1989, but remained an active department member for several years. Among his colleagues at USC, Ted was known as the one who would ask the elementary-yet-fundamental questions during seminar talks, the ones that others wanted to ask but were stopped by a fear of revealing that they didn’t already know the answer.

Ted served as editor of the Annals of Mathematical Statistics from 1955 to 1958, and was President of the IMS in 1966–67. In 1988 he was elected to the US National Academy of Sciences, and in 1989 he received an honorary doctorate from Chalmers Institute of Technology in Sweden.

What is remarkable, given the fundamental nature of his contributions in so many areas, is that Ted published only 33 papers during his career, totaling less than 500 pages: barely over 10 pages per year. Ted’s refusal to shortcut in preparing to do a piece of research doubtless reduced the weight of his work as measured in pounds of paper, but clearly increased its scientific weight. Ted believed in thoroughly studying the work of the best people in a field before starting to work on a problem. He believed in being broadly knowledgeable in other parts of mathematics to be aware of the widest possible array of tools, and, in the case of applied problems, in understanding well the background of the mathematical questions. His interest in continuous-time branching processes with non-exponential life lengths, for example, came from learning that the exponential assumption was not consistent with real observations of bacteria growth. A key idea for Ted’s lower bound on the critical value for percolation on the square lattice came from his attending a Rand conference on graph theory.

Outside of his professional interests Ted was a father and grandfather, an accomplished amateur pianist and a scholar of Jews and Judaism.


Ken Alexander,
University of Southern California
Obituary: Jerome Hamilton Klotz

1934–2006

Jerome Klotz, age 72, died of multiple myeloma at home with his family on November 12, 2006. He is survived by his wife Barbara, children Jennifer Bartholomew and Marshall Klotz, and grandchildren.

Jerry Klotz received his bachelor degree (1956) in Mathematics and PhD (1960) in Statistics, both from the University of California–Berkeley. He was the first graduate student of Professor Joseph L. Hodges Jr who, throughout his lifetime, was regarded as both his mentor and friend. His thesis was in the area of nonparametric rank tests and it was completed when work on the foundations of this subject were being developed. Much of his early productive research was in this area. It is a rank test for scale differences named after him. Over the years, his research interests expanded to include computational statistics where he made many more contributions.

Following visiting positions at McGill University and University of California–Berkeley, Jerry Klotz served for three years as an Assistant Professor at Harvard. Then, in 1965, he joined the University of Wisconsin Department of Statistics as Associate Professor. The department was in its infancy and Jerry was the first of many new faculty who joined over the next few years and who brought a new level of mathematical statistics to research, guiding graduate students, and teaching.

Jerry Klotz was a PhD thesis adviser to 13 students. He was known and appreciated for his careful and rigorous approach to research. He loved statistics until the end of his life. Although he retired in 1999, he remained active doing research and even contributed problems for the PhD screening exam. Even though ill, he wrote a statistics book, *A Computational Approach to Statistics* [http://www.stat.wisc.edu/~klotz/Book.pdf](http://www.stat.wisc.edu/~klotz/Book.pdf).

In high school, Jerry swam competitively and, as an undergraduate at Berkeley, he received his Cal blanket for fencing. Jerry was also an avid bicyclist. Besides long trips, including one from Whitehorse to Inuvik on the Dempster Highway [pictured left], he regularly commuted to campus by bike. Some winters he took the direct route across the ice on Lake Mendota from his house to campus.

Richard Johnson & Kjell Doksum
Department of Statistics, University of Wisconsin–Madison

Obituary: Chu-In Charles Lee

1947–2006

Dr Chu-In Charles Lee, a long time member of ASA and IMS, passed away in a car accident on August 31, 2006 in St John’s, Canada.

Charles was born in Changsha, Hunan province in the People’s Republic of China on March 4, 1947 and raised in Taipei, Taiwan province of the People’s Republic of China. Upon completing his BS in Mathematics at Cheng Kung University (Taiwan), he obtained PhD in Statistics under the supervision of Dr. H. Dan Brunk from the Oregon State University in 1975. After finishing his PhD, he joined the Department of Mathematics and Statistics at Memorial University of Newfoundland in Canada and stayed there throughout his career. He was known as an excellent teacher and made significant contributions to order statistical inference. He was also highly respected for his generosity in sharing his research ideas without reservation with his students and colleagues. Charles published a paper in the *Annals of Statistics* in 1981 entitled “The Quadratic Loss of Isotonic Regression Under Normality”, which was one of the earliest published and most cited contributions to the reduction of square error for the isotonic regression. Charles served as Deputy Head in Statistics from 1991 to 1993 and from 1997 to his death, and mentored a number of individuals who went into academies. Next to his family, research, and teaching, Charles’ greatest love was the hours spent growing and nurturing his plants in his garden. For example, he was successfully able to grow and blossom a Rainier Cherry tree even though it is native in the more temperate climates of Western Washington State.

Charles leaves behind his wife Lisa, and two sons Denny and Derrick. Charles will be very much missed by his family, friends, and many students he taught.

Jianan Peng, Acadia University, Canada
OBITUARY: Milton Friedman

1912–2006

When Milton Friedman died at the age of 94 on November 16, 2006, the world press recounted at length his life as one of the premier economists of the twentieth century, citing his work on monetary economics and price theory, and his influential espousal of free market economic policy. Unmentioned in these accounts was Friedman’s early research in mathematical statistics and his strong early relationship with the IMS in particular.

Friedman was born in Brooklyn, New York on July 31, 1912, and he attended Rutgers University from 1929, graduating with a BA degree in 1932. At Rutgers, he studied advanced mathematics, and Arthur F. Burns (later Chairman of the Federal Reserve Board) awakened in him an interest in economics. Friedman continued his education with graduate study at the University of Chicago and Columbia University; with wartime diversions he did not receive his PhD until 1946, from Columbia University. At the University of Chicago he encountered economists Frank Knight, Jacob Viner, and econometrician Henry Schultz, as well as several unusually capable fellow students, and Schultz was instrumental in arranging a fellowship for him during the 1933–34 year to work with Harold Hotelling at Columbia. Hotelling was then at age 38 at the peak of his powers, with a steady stream of path-breaking papers in both mathematical economics and mathematical statistics. In 1936 Hotelling published (with Margaret Pabst) a paper in the Annals of Mathematical Statistics on rank correlation methods, and Friedman followed with a paper the next year in JASA (32: 675–701), “The use of ranks to avoid the assumption of normality implicit in the analysis of variance.” This paper presented what is now called in all texts and statistical packages “Friedman’s Test” for the two-way analysis of variance. In a subsequent Annals paper (1940; 11: 86–92) he examined the efficiency of his test in comparison to some competitors. Friedman’s test was the forerunner and direct inspiration for the subsequent development of rank procedures by Wilcoxon, Mann, Whitney, Kruskal, Wallis, and others.

When Jerzy Neyman visited the US in 1937 for his now-famous series of Lectures and Conferences at the US Department of Agriculture, Friedman was in the audience asking penetrating questions, as the published notes indicate. For example, when Neyman noted as a criticism of maximum likelihood as a principle that the MLE for the variance of a normal distribution had the undesirable property of being biased, Friedman pointed out that if the likelihood being maximized was that of the statistic $s^2$ (as would be the case if “maximum likelihood” were in effect applied twice), the resulting estimator (namely $s^2$) would be unbiased, a point Neyman grudgingly granted.

During the war, Friedman worked with the Statistical Research Group at Columbia University, a group that was led by W. Allen Wallis and included ten who served as President of the IMS: Harold Hotelling, Jimmie Savage, Abraham Wald, Jacob Wolfowitz, Fred Mosteller, Abraham Girschick, Herbert Solomon, and Al Bowker, together with John Tukey and Sam Wilks who were with a collaborating group at Princeton. During that period Friedman worked on problems in experimental design and sampling inspection, and he played a direct role in inspiring Wald’s work on sequential analysis (See W. A. Wallis’s 1980 account in JASA 75: 320–335).

Friedman also played a role in the growing attention to statistical education by statisticians during this period, first at the University of Wisconsin (where he held a visiting position, 1940-41), and later when, at the behest of Hotelling, he played a major role in drafting the IMS report on “The Teaching of Statistics,” published in the Annals in 1948 (19: 95-115).

Friedman’s early mastery of statistical theory was important to his subsequent work in economics. He acquired a deep understanding of the regression phenomenon and variance components from Hotelling in the 1930s, and this was crucial to his influential work on the consumption function (with the separation of permanent and transitory components) in the 1950s. Nonetheless, after the war his focus turned almost exclusively to economics. He wrote in a 1976 letter to me that, “My highpoint as a mathematical statistician was VE Day in 1945.”

Friedman remained current with developments in statistics throughout his professional life. He spent the year 1953–54 as a Fulbright lecturer at Gonville and Caius College of Cambridge University, where he got to know Ronald Fisher quite well. In his memoir Two Lucky People, written with his wife Rose (Univ. Chicago Press, 1998), he remarked (p. 273) that he had met four people he would label geniuses, all mathematical statisticians: Ronald Fisher, Jimmie Savage, Harold Hotelling, and John Tukey. A longer account of Friedman’s work in statistics may be found at http://www.stat.uchicago.edu/faculty/stigler/publications.html.

Stephen M. Stigler, University of Chicago
SAMSI announces 2007–08 programs

The Statistical and Applied Mathematical Sciences Institute (SAMSI) is finishing up an exciting fifth year of research programs. Located in the NISS building in Research Triangle Park of North Carolina, SAMSI is an institute focused on the synthesis of the statistical sciences with the applied mathematical sciences and disciplinary science to confront the very hardest and most important data- and model-driven scientific challenges.

During Fall 2006, SAMSI was reviewed by the National Science Foundation for a five-year renewal of funding. The review was highly favorable, but funding uncertainties at the NSF are delaying a formal decision on renewal. We shortly hope to have news about the renewal, and a possible expansion of the NISS building for future growth in SAMSI and NISS.

Plans are well under way for SAMSI’s 2007–08 programs (see right), and numerous opportunities exist for participation by IMS members. Visiting young and senior researchers will be resident at SAMSI for periods of one month to one year. Several postdoctoral positions will be funded for each SAMSI program. Special programs exist for graduate and upper level undergraduate students to initiate their involvement in cross-disciplinary and team research. New researchers will have special opportunities, from both the SAMSI environment and from financial support. Senior researchers will have the chance for serious broadening of their interests and skill sets.

Workshops will enable many others to join in the effort. Every SAMSI program will have at least an opening and a closing workshop, allowing for broad participation of individuals who cannot spend part of the year at SAMSI. New researchers and members of underrepresented groups are especially encouraged to participate in SAMSI workshops and programs.

SAMSI is very interested in obtaining proposals for future research programs, especially considering that we hope to be embarking on a new five-year cycle of programming. Indeed, a session at the Joint Statistical Meetings in Salt Lake City this year (Monday, July 30, 10:30am–12:20pm) will provide a forum for open discussion of future SAMSI research ideas. Plans for future programs can also be sent to any member of the SAMSI directorate – Jim Berger (berger@samsi.info), Chris Jones (ckjt@email.unc.edu), Alan Karr (karr@niss.org), Nell Sedransk (sedransk@niss.org) and Ralph Smith (rsmith@unity.ncsu.edu) – or the SAMSI National Advisory Committee, chaired by Mary Ellen Bock and Carlos Castillo Chavez.

Brief descriptions of the upcoming 2007-08 SAMSI programs follow. For more information, see the SAMSI website www.samsi.info.

Risk Analysis, Extreme Events and Decision Theory [September 2007–May 2008]. This SAMSI program will address fundamental issues in risk analysis, as well as associated problems associated with extreme events and decision theory. The program will engage researchers from the statistical sciences, applied mathematical sciences and decision sciences, including operations research. The goal is produce genuine impact on the practice of risk analysis and assessment, as well as on theory and methodology for extreme events and decision theory. The program is being led by Vickie Bier, Alicia Carriquiry, Dipak Dey, Wolfgang Kliemann, Stephen Pollock, Lawrence Brown (NAC Liaison), Nell Sedransk (Directorate Liaison) and Alan F. Karr (Local Scientific Coordinator).

Random Media [September 2007 – May 2008]. The field of random media is receiving widespread attention as new theory, approximation techniques and computational capabilities are applied to emerging applications. It is increasingly recognized that inherent deterministic, stochastic and applied components are inexorably coupled, and that synergistic investigations are necessary to provide significant fundamental and technological advances. This program will provide a forum for such investigations, with applications including, but not limited to, time reversal, interface problems, imaging in random media, and scattering theory for discontinuous media. The program is being led by Russel Caflisch, Maarten de Hoop (Chair), Rick Durrett (NAC Liaison), Weinaen E. Josselin Garnier, George Papanicolaou, Lenya Ryzhik, Ralph Smith (Directorate Liaison), Chrysoula Tsagka, Eric Vanden-Eijnden, Jack Xin, Wojbor Woyczynski and Hong-Kai Zhou.

Environmental Sensor Networks [January–May 2008]. Data gathered by wireless sensor networks, either fixed or mobile, pose unique challenges for environmental modeling: a complex system is being observed by a dynamical network. This program will bring together an interdisciplinary group of ecologists, mathematicians, statisticians and computer scientists with the objective of formulating and addressing optimization of data gathering, data analysis, data coverage, and modeling and inference when the network itself is a dynamic system of self-organizing nodes. The program is being led by Zoe Cardon, Jim Clark, Jorge Cortes, Don Estep, Deobra Estrin, Paul Fikkema, Mark Hanson, Bin Yu (NAC Liaison), Jim Berger (Directorate Liaison) and Alan Gelfand (Local Scientific Coordinator).

SAMSI will also be conducting two intensive summer research programs: (i) Challenges in Dynamic Treatment Regimes and Multistage Decision-Making [June 18–29, 2007], led by Susan Murphy, Daniel Scharfstein, Joelle Pineau, and Marie Davidian and Butch Tsatis (Local Scientific Coordinators) and (ii) The Geometry and Statistics of Shape Spaces [July 7–13, 2007], led by Darryl Holm, Peter Michor, Michael Miller, David Mumford, Tilak Ratnamanther, Alain Trouvé and Laurent Younes.

SAMSI also conducts numerous programs for undergraduate and graduate students: check the website for details.
New ‘IMS Groups’ initiative

IMS President Jim Pitman has an invitation for you…

This is an invitation from IMS to the organizers of various groups of people with interests related to probability and statistics, to register their group as an IMS Group. The IMS Groups Program is intended to promote professional communication amongst groups of scholars with common interests, which might be region-specific, subject-specific, or both, or otherwise defined. The groups should be largely self-organizing within a simple administrative framework provided by IMS. The structure is intended to parallel that of Yahoo Groups and Google Groups and to provide similar functionality for participants, including management of email lists, hosting of suitable web pages, and in future web forums and wikis. The structure of such services will be specifically directed towards a scholarly community, with potential for added value from aggregation of content associated with different groups sharing a common interest, such as probability groups worldwide, or geographically defined groups within Europe.

The network of groups so created is intended to reflect and enhance the structure of professional communication among researchers in probability and statistics, and to increase the visibility of this network in the international scientific community.

Groups without fiscal structure may register as an IMS Group at no cost, while organizations with a fiscal structure may acquire IMS Group status as a benefit of IMS Organizational Membership [see https://www.imstat.org/secure/orders/ OrgMem.asp for how to become an Organizational Member].

IMS intends to provide these services worldwide to a large number of groups to achieve economies of scale, and to add value to the structure of individual groups by interconnection and aggregation of data from various IMS Groups.

Structure of an IMS Group

Details of the structure of an IMS Group, and of what the group is required to provide, are available at http://www.imstat.org/groups/setup.html

Service provided by an IMS Group to IMS

IMS expects group coordinators to encourage participating individuals, and associated departments and formal research groups, to become members of IMS, and to enlarge the group whenever possible to include others sharing the interest of the group. IMS expects to be acknowledged as a supporter of the group in conference announcements or similar communications made by the group, with a link to the IMS website provided on any website created by the Group. IMS also expects coordinators to allow all email messages to the list related to IMS Group services to carry a brief footer text to be provided from time to time by IMS which might indicate the activity of the group was supported by IMS, with a link the the IMS website, or provide advertisement of programs or services offered by IMS.

To avoid spamming, IMS would not expect to distribute broadcast messages through the IMS group lists. Rather, group list recipients would be reminded from time to time how to subscribe to the IMS e-bulletin.

Interested?

If you are the coordinator of an existing group which you would like to register as an IMS Group, or you are thinking about coordinating a group, please see http://imstat.org/groups/ for further details and instructions. If you have a suggestion for a group you would like to see created, but are not sure who might be willing to coordinate it, please contact me [president@imstat.org] and I will see what can be done to help.

What IMS can do for Groups

- a group email list with web archiving of messages to the list
- web hosting of suitably structured documents such as conference announcements and job advertisements
- links from the IMS website to web pages maintained by group organizers or group members
- for groups hosting an open access electronic journal of suitable quality, an agreement to list the journal on the IMS website as an IMS affiliated journal

Planned future services

- aggregate email addresses across consenting IMS Groups
- promote dedicated arXiv views of articles or conference proceedings associated with IMS Groups
- provide a web forum service
- host a wiki service
- provide automated linking of speaker’s names in conference announcements to their homepages or listings of their publications
- aggregate data from meetings such as speaker lists, titles, abstracts
- provide technical assistance and project management tools for organization of conferences and other activities by the group, such as easily editable templates for web pages for conference organizers
- provide dedicated searches over a set of urls maintained by the Group Coordinator in cooperation with IMS Web staff

What IMS Groups can do for IMS

See ‘Service provided by an IMS Group to IMS’, in the main article, left.
A new era for the International Statistical Review

From 2007, Blackwell Publishing is pleased to publish the International Statistical Review incorporating Short Book Reviews, on behalf of the International Statistical Institute (ISI).

International Statistical Review is now available online via Blackwell Synergy:

www.blackwell-synergy.com/loi/insr

- Search by a range of advanced criteria to find the exact article you are looking for
- Access articles OnlineEarly – posted online before the print issue is published
- Go directly from references to cited articles in Synergy and other databases, and back again
- Link forward to articles that cite the one you are reading, and to other related papers
- Be alerted when articles matching your research area are published online
- Sign up to receive the latest table of contents as soon as new issues are published online
- Download references easily and seamlessly into your reference manager

ISI members will be contacted shortly with accessing instructions – look out for further details from Blackwell Publishing.

Plus, soon to come....

- Digitization of back files: All issues from volume 1 will be available on Blackwell Synergy
- Online submission: making it easier to submit and track progress with your article.

ISI and ISI Section members interested in subscribing to the International Statistical Review at special member rates should contact Margaret de Ruiter: mmiy@cbs.nl

Annual subscription rates for members are €26 (hardcopy and online versions) for developed countries and €14 for developing countries, or €11 (online only – both developed and developing countries).
The Annual Survey of the Mathematical Sciences is directed by a joint committee of the AMS, ASA, IMS, MAA, and SIAM. The 2005 Annual Survey represents the forty-ninth in an annual series begun in 1957 by the American Mathematical Society. The 2005 Annual Survey Third Report has been published in the Notices of the American Mathematical Society. The third report features profiles of faculty and graduate students, and of enrollment and degrees awarded. Some highlights are shown below.

Full copies of all reports published since 1996 are available at http://www.ams.org/employment/surveyreports.html.

The number of non-doctoral full-time faculty in mathematics departments (not including statistics) is estimated at 3,804, up slightly from last year. The estimated number of part-time faculty is 6,526, down considerably from 8,089 last year. The number of full-time doctoral non-tenure-track faculty increased slightly this year. In statistics departments, the estimated number of non-doctoral full-time faculty is estimated at 63, the estimated number of part-time faculty is 254, and the number of full-time doctoral non-tenure-track faculty is 376. All of these figures represent very slight increases over 2004.

Female faculty make up from 12% to 31% of the full-time faculty in the various types of mathematics departments. The lowest proportions are in the “Group 1 private and public” institutions. These are the 48 doctoral-granting departments with the highest rankings of the scholarly quality of their faculty. The highest proportions of female faculty are in the “Group M” and “Group B” institutions, which contain departments granting a master’s or a bachelor’s degree, respectively, as the highest degree. In statistics, 27% of full-time faculty is female, a higher proportion than in any of the doctoral granting mathematics departments.

In terms of faculty recruitment, there was little change compared to last year. Of the 1,700 full-time positions, 1,176 were tenure-track or tenured, an increase of 4% over the previous year. Of the 1,700 positions, 1,431 were open to new PhDs, and of the 1,431 open to new PhDs, 969 were tenured or tenure-track, an increase of 5% over last year. That is, there were more full-time jobs available, more tenure-accruing positions available, and more options open to new PhDs, all positive trends. The situation in statistics is comparable to the overall picture, with a 2% decrease in the total number of doctoral positions under recruitment, a 12% increase in the number of tenure-track positions under recruitment; the number of tenure-track positions open to new doctoral recipients increased from 95 last year to 115 in 2005. Women were 40% of the new doctoral tenure-track hires in statistics, compared to 51% last year and 34% the previous year.

In mathematics departments as a whole, total undergraduate course enrollments have remained more or less steady from 1999 through 2005. In statistics, the peak of undergraduate enrollment was in 1999, followed by a severe drop in 2000, and another in 2003, but staying more or less stable after that. Graduate enrollments in statistics increased steadily from 1999 to 2003, and then remained more or less constant; the enrollments in mathematics departments tended to be more variable. Across all the mathematical sciences, including statistics, the undergraduate enrollments per faculty member have been on a decreasing trend since 1999.

Approximately 45% of undergraduate degrees awarded last year in statistics were awarded to women. This compares to about 40% of undergraduate degrees awarded to women in mathematics departments. About half of the master’s degrees awarded in statistics last year were to women, compared to 40% in mathematics departments.

The estimated number of full-time graduate students in mathematics departments increased from 12,853 in fall 2004, to 13,068 in fall 2005. Overall in the doctoral granting mathematics departments, the numbers of full-time graduate students, of full-time graduate students who are in their first year, and of full-time graduate students that are female, were down. The numbers of full-time graduate students who are US citizens and of full-time graduate students that are US citizens in their first year were up.

**A Tribute to Yehuda Vardi**

**on DVD: order your copy now**

At JSM in August 2006, there was a session in memory of Yehuda Vardi (1956–2005), who made many important and groundbreaking contributions to statistics, including pioneering work in analyzing networks. Vijay Nair, Cun-Hui Zhang, and Zhiliang Ying honored Vardi in memoriam with talks presenting cutting-edge work in a variety of areas fitting the diversity of Vardi’s interests.

Copies of the DVD are available now from IMS, for just US$20. To place your order, please fax your Mastercard or VISA number, expiration date, name on card and shipping address to Elyse Gustafson at 216-295-5661. If you have any questions about your order, please email Elyse at erg@imstat.org.
A bout a decade ago, someone asked me “What’s your vision?” Many things ran through my mind as I framed my reply. I thought about the image problem George H. W. Bush, the 41st President of the USA, had with “the vision thing” (people thought he lacked it), then thought about the dictators, despot and mass murderers of history who usually had visions, but wholly undesirable ones, and finished by repeating a small personal joke to myself, envisaging the headline “Statistician cures cancer!” Resisting the temptation to reply, “To cure cancer” — my questioner was not someone to be trifled with—I replied honestly, “I don’t have a vision: I’m a statistician.”

I explained that, mostly, we statisticians assist others to fulfil their visions, and through doing that, we make our contribution and get our satisfaction. At least, I said, that’s how it was for me, and, I think, many others. I went on to explain that we can’t anticipate where our skills might be needed next, and that I felt it was important that we remain open to assist people as the need arises, without trying to pick winners, and without getting unduly wedded to a particular body of techniques.

I didn’t say at the time something else I believe: that in my view most statisticians shouldn’t aspire to get into the driving seat, to lead the research generating the data they are analyzing; they should be happy with a subsidiary scientific role (which is not to say they shouldn’t expect to be treated as equals in the research enterprise). I like to collaborate wherever possible with first-rate scientists, and if I’m also playing the role of the scientist, then that pretty much guarantees that as a statistician I’m collaborating with a fourth- or fifth-rate scientist, for most of us could aspire to no better than that. A rare few of us might get to be third- or second-rate scientists. (This is a variant on the saying that a lawyer who defends himself has a fool for an attorney and a fool for a client.)

I know that not everyone agrees with my view on this matter, and recently I’ve started to think I’m wrong in not having a vision. Perhaps it’s a delusion brought on by age that I’m moving up from fifth- or fourth-rate in my understanding of the science on which I work, to third-rate, and so capable of adequately judging the science in my projects. Or perhaps it is a different, age-related phenomenon: the desire to try to do something really worthwhile before passing from the scene. Either way, I’m wondering again, more seriously this time, about that headline, “Statistician cures cancer!” Of course, it doesn’t have to be “cures cancer”; it could be “ends poverty” or solving some other Big Problem.

Statisticians curing cancer has become a more interesting—dare I say plausible?—idea than it previously seemed. As part of epidemiology, statistics has certainly played an important role in identifying risk factors for cancer, the link between cigarette smoking and lung cancer being a familiar example. Statistics has played a very large role in comparative cancer studies: just think how many randomized controlled trials have been conducted over the years, how many Kaplan-Meier curves have been drawn, and how many Cox models have been fitted. However, my wondering whether a statistician might indeed cure cancer is not related to these familiar examples of the use of statistics in cancer studies, but to a more recently demonstrated possibility: that statisticians might learn how to interpret large bodies of experimental data, and figure out how to “personalize” the treatment of cancer. It seems to have become a truism these days that most cancers have a degree of uniqueness which is highly relevant to their diagnosis, prognosis and treatment. The current treatment for stage 1A lung cancer patients, say, may be ineffective for up to a third of these patients, but the problem right now is that we don’t know which third of them need to be treated differently, or how this third should be treated. This situation seems set to change. Using genomic and proteomic assays, it is now possible to collect large amounts of data on tumors which capture the uniqueness of each patient’s cancer. The challenge is to develop targeted therapies, which recognize and attack the vulnerable features of each cancer, and the statistical analysis of these large amounts of data will play a key role in responding to this challenge. There are already promising signs that this approach will work, and if it does, statisticians will indeed have helped cure cancer. What’s your vision?
This column, which has the same name as the web page I have had for many years, is the first of a random number of opinion pieces. I believe there are a number of important issues concerning the IMS and its publications that need to be discussed, and my intent is to provoke some dialogue.

For the last twenty years, I have wandered the landscape between probability and its applications to biology. Like traveling to a foreign country this is stimulating, but also has its frustrations. Biology journals have their own styles and refereeing culture. A typical mathematics paper has an introduction that explains the contents of the paper, and then degenerates into an unreadable mess of proofs. In contrast, a typical genetics paper begins with an introduction, describes the methods used, the results obtained, and concludes with a section that explain what the results tell us about reality.

As I have adapted to the notion that results in probability should say something interesting about the problem they address, I have increasingly found that my papers submitted to probability journals fail to live up to the standard, “if it’s not hard, it’s not good”. It is my experience that while contact with an application is a necessary condition for publication in an applied probability journal, the difficulty of the solution of the problem is the main criterion used for evaluating the worth of a paper.

Of course, it is exciting when the solution of several problems in the statistical physics of two dimensional systems requires the development of sophisticated mathematical machinery of the Schramm-Loewner Evolution. However, I think that it is wrong to equate quality and difficulty. The task of applied probabilists is to use theory to help us understand the world, not to use reality as an excuse for creating difficult mathematical arguments. If what we are doing is the moral equivalent of writing poetry in Esperanto, that is, indulging in art form that few are able to appreciate, then we do not have a very good argument for the government to support our research.

I am not saying that the applicability of the result should be the only criterion for publication. The papers I have written on micro-satellite evolution or on a priori estimates of the sample size needed to localize a gene to within a region of a certain size, belong in application journals because they use well known results about Markov chains and Poisson processes.

Less clear is the case of a hypothetical paper which uses the Chen-Stein method, the Poisson clumping heuristic, and computations of the Green’s function for the Moran model to study regulatory sequence evolution. One can argue that the first two are standard techniques, since they have been published and at least a few dozen people know how to use them. The third is, of course, straightforward since the Moran model is a birth and death chain, but such a simple solution is not obvious a priori. (Some of you may recognize the last work as half of my Medallion Lecture at the SPA meeting in Paris, soon to appear in the *Annals of Applied Probability*).

So my question is this: **Should the difficulty of the solution of a problem be the main criterion for publication in applied probability journals?**

Of course one must also consider whether this is the state of the world. To have a dialogue rather than a monologue, I have asked several other people to share their thoughts, which follow on the page opposite.

The purpose of this article is to stimulate discussion, so we’d be pleased to hear your views. You can email your response to the usual address: bulletin@imstat.org
Claudia Neuhauser, Professor and Head, Department of Ecology, Evolution and Behavior, University of Minnesota.

Like Rick, I have been wandering the same landscape for a good while now and have found it wonderfully stimulating. I share Rick’s thoughts on the conundrum we often face when we provide solutions to interesting biological problems that require mathematical approaches that are out of reach of most biologists but are not sophisticated enough to live up to the standards of mathematics journals. Biology at all levels of organization, from molecules to ecosystems, is quickly turning into a field dominated by massive sets of data. Mathematics, and in particular probability theory has much to contribute to making sense out of this deluge of data. As mathematicians (and specifically as probabilists), we should embrace the opportunity that biology offers us in terms of using mathematics to understand the natural world, and should provide a home for the intellectual discourse that seems to fall between the cracks: too hard for biology, too soft for mathematics. Mathematics will ultimately be deeply integrated into biology and this will require baby steps initially and will ultimately lead to new mathematical theory but only if it attracts the attention of mathematicians. Journals like the Annals of Applied Probability can contribute to broadening the pool of mathematicians interested in these problems but only if it continues to publish in this area.

Ed Waymire, editor of Annals of Applied Probability:

For me, good applied probability papers extend the reach of probability or point to new directions in substantive or innovative ways. The “degree of mathematical difficulty” need not be the main measure, as papers which demonstrate the power (and perhaps identify limitations) of existing foundations can be valuable for the continued development of the subject. Mathematics, in general, provides a variety of different lenses with which to view naturally occurring phenomena, and sometimes probability provides the clearest picture. When this happens, it can make great applied probability — simple or not.

My pet examples are from fluid flow and dispersion these days, but that’s mostly a personal bias. R. Dorfman’s classic 1943 paper on the savings that can be obtained from using pooled blood samples (Ann. Math. Statist. 14, 436-440) must be an example of universal appeal to applied probabilists, both for its simplicity and its impact for its time.

Robert Adler, former editor of AAP and SPA:

I would rather rephrase to ask “Should the interest of the solution of a problem be the main criterion for publication in any journal?” Then we could all answer positively. However, then we have another question: Of interest to whom? My own policy when editing AAP (and SPA) was to look for papers that were of interest to probabilists. I would also have liked to publish truly path-breaking papers that applied probability to another discipline, but experience shows that with hardly any exceptions these papers go to subject-matter journals. Following this policy sometimes meant that papers were treating toy problems with solutions that were technically difficult enough to tickle a probabilist’s fancy. Sometimes it meant that they were “easy” calculations involving “well-known” parts of probability, but put together in such a clever way that no probabilist could fail to enjoy the result. And sometimes a bit of both.

Philip Protter, former editor of Stochastic Processes and their Applications:

For the past twenty years I have been involved, in one way or another, with using probability theory to address problems in mathematical finance. I have discovered that almost any mathematician, when told his techniques could be applied to finance, will entertain the temptation to write an applied paper in mathematical finance, without much thought as to whether the problem solved with this mathematics makes sense when viewed from an applied standpoint. In contrast, economists often have much respect for mathematics, but lack the training to do it on a high level; the result of their efforts are often papers which are mathematically wrong, or simply on such a low level as not to offer any real insights. The goal as I see it is now obvious from the preceding: to publish papers which address problems of interest from the applied standpoint, and which shed a new insight. If innovative mathematics results, so much the better, but it should not be a determining criterion for publication.
IMS Meetings around the world

IMS co-sponsored meeting:

3rd Cornell Probability Summer School

June 17–30, 2007
Cornell University, Ithaca, NY
The Third Cornell Probability Summer School will be held June 17–30, 2007 at Cornell University in Ithaca, NY. The three main lecturers for the Cornell Probability School are:


Michel Ledoux, Toulouse. Concentration inequalities for random matrix and random growth models.

In addition, there will be 1–2 lectures by Rodrigo Bañuelos, U. of Purdue, Chris Burdzy, U. of Washington, Seattle, and Ruth Williams, U. of Californian San Diego.

More information about the program and instructions for applying for support for local expenses can be found on the web at www.math.cornell.edu/~durrett/CPSS2007/

There will be time in the program for roughly two dozen 25 minute talks. Participants interested in giving a talk should submit a title and abstract when they register. The deadline for applying for support is April 1, 2007. Decisions on support will be made soon after that date.

IMS sponsored meeting

IMS Annual Meeting at the Joint Statistical Meetings 2007

July 29 – August 2, 2007
Salt Lake City, Utah
IMS Program Co-chairs: Tony Cai and Mark Low

The 2007 Joint Statistical Meetings will be held July 29–August 2, 2007 at the Salt Palace Convention Center located at 100 South West Temple, Salt Lake City, Utah 84101. Check the website for details.

Key Dates for JSM07

<table>
<thead>
<tr>
<th>Date</th>
<th>Event</th>
</tr>
</thead>
<tbody>
<tr>
<td>Now</td>
<td>Invited program available online</td>
</tr>
<tr>
<td>February 1, 2007</td>
<td>Deadline: submission of contributed abstracts/speaker registration</td>
</tr>
<tr>
<td>May 1, 2007</td>
<td>JSM main registration opens</td>
</tr>
<tr>
<td>May 10, 2007</td>
<td>Draft manuscripts due to session chairs</td>
</tr>
<tr>
<td>May 29, 2007</td>
<td>Preliminary PDF program posted online</td>
</tr>
<tr>
<td>June 21, 2007</td>
<td>Early Bird Registration closes</td>
</tr>
<tr>
<td>July 2, 2007</td>
<td>Hotel reservations deadline</td>
</tr>
<tr>
<td>July 15, 2007</td>
<td>Final Program available online</td>
</tr>
</tbody>
</table>

Statistics and National Defense Award: Call for Nominations

The ASA Section on Statistics in Defense and National Security plans to make an award at the 2007 JSM to recognize an outstanding accomplishment or sustained contribution at the intersection of the statistical profession and national defense. Any member of the section is allowed to nominate. A nomination should include a short description of the basis for the award, contact information for both the nominator and the nominee, and suggested text for the certificate. This recognition does not include a financial award.

Electronic nominations are preferred and may be submitted at http://math.unm.edu/awards/asa_sdns.htm. The deadline for nomination is April 30, 2007. Please refer questions to Dr. Aparna V. Huzurbazar (aparna@math.unm.edu). The awards committee consists of Brett Amidan (Pacific Northwest National Laboratory), Aparna V. Huzurbazar (University of New Mexico), and David Siroky (Duke University).
MCMSki II: Markov Chain Monte Carlo in Theory and Practice
January 9–11, 2008
Bormio, Italy (Italian Alps)

The third joint international meeting of the IMS and ISBA (International Society for Bayesian Analysis) will be held in Bormio, Italy from Wednesday, January 9 to Friday, January 11, 2008.

A central theme of the conference will be Markov chain Monte Carlo (MCMC) and related methods and applications.

The conference will also feature 3 plenary speakers (Peter Green, Kerrie Mengersen, Xiao-Li Meng) and 6 invited sessions from internationally known experts covering a broad array of current and developing statistical practice:
- Recent Advances in MCMC Methodology
- Integrative genetics and bioinformatics
- Bayesian Models for Financial Risk Management
- State Space Methods and Applications
- Complex Bayesian Models with Applications in Genomics
- Bayesian Applications in Technology

As with the first joint IMS-ISBA meeting in Isla Verde, Puerto Rico, and the second joint in Bormio, Italy, nightly poster sessions will offer substantial opportunity for informal learning and interaction.

There will be a 'prequel' satellite meeting, "AdapSki II", organized by Christian Robert, that will take place January 7–8, 2008 (details to follow). This research workshop presents the theoretical tools for the development of adaptive Monte Carlo algorithms and explores barriers to the dissemination of such algorithms in more realistic settings.

We anticipate the provision of Young Investigator Travel Awards, subject to funding: please check the website for details.

---

2007 Spring Research Conference on Statistics in Industry and Technology
May 21–23, 2007
Iowa State University, Ames, Iowa

The 2007 Spring Research Conference on Statistics in Industry and Technology will be held May 21–23 on the campus of Iowa State University, in Ames, Iowa, and will be hosted by the ISU Department of Statistics. The SRC is an annual meeting co-sponsored by the American Statistical Association Section on Physical and Engineering Science, and the Institute for Mathematical Statistics. Conference goals are the encouragement and dissemination of statistical research pertaining to problems that arise in industry and technology. Students are encouraged to participate; a limited number of scholarships are available to graduate students who submit contributed papers and request consideration.

The beginnings of the SRC date back to a 1991 IMS “Special Topics Meeting on Statistics in Industry,” held in Philadelphia, organized by C.F. Jeff Wu. Following that successful conference, it became apparent that a regular series of meetings focused on research in methods motivated by the changing nature of technology could be valuable to statisticians and others involved in planning and analyzing studies and processes in these areas. The first co-sponsored conference held under the “SRC” title took place in Chapel Hill, NC in 1994, and the conference has been held annually since then. Steve Vardeman, University Professor in the ISU Department of Statistics, and Department of Industrial and Manufacturing Systems Engineering, will be Program Chair for the meeting.

The website above provides information on the program, conference registration, submission of contributed papers, student scholarships, and local accommodations.
IMS Meetings around the world

**IMS sponsored meeting**

**IMS Annual Meeting/7th World Congress in Probability and Statistics**
**Singapore**
**July 14–19, 2008**

*http://www.ims.nus.edu.sg/Programs/wc2008/index.htm*

Chair of the Local Organizing Committee: Louis Chen
Chair of the Scientific Program Committee: Ruth Williams

The seventh joint meeting of the Bernoulli Society and the Institute of Mathematical Statistics will take place in Singapore from July 14 to 19, 2008. This quadrennial joint meeting is a major worldwide event featuring the latest scientific developments in the fields of statistics and probability and their applications.

The program will cover a wide range of topics and will include about a dozen plenary lectures presented by leading specialists. In addition there will be invited paper sessions highlighting topics of current research interest as well as many contributed talks and posters.

The venue for the meeting is the National University of Singapore. Singapore is a vibrant, multi-cultural, cosmopolitan city-state that expresses the essence of today’s New Asia. It offers many attractions both cultural and touristic, such as the Esplanade and the Singapore Night Safari. On behalf of the Scientific Program and Local Organizing Committees we invite you to join us in Singapore for this exciting meeting. Your participation will ensure that the 2008 BS/IMS meeting will be a memorable scientific event.

IMS co-sponsored meeting:

**X CLAPEM: Latin American Congress of Probability and Mathematical Statistics**
**February 25 – March 3, 2007**
**Lima, Peru**

*http://www.pucp.edu.pe/eventos/congresos/matematica/clapem/reg_ing.htm*

Program Chair: Antonio Galves; IMS Chairs: Thomas Kurtz & Alicia Carriquiry

CLAPEM is the main event for Latin American probability and mathematical statistics. It attracts researchers and students from the most important centers in the region. The program includes courses, talks and thematic sessions. The talks cover different areas of statistics and probability with an emphasis on the areas developed in Latin America. Two courses will be delivered, by Jim Ramsay (McGill University) *Functional data analysis* and Claudio Landim (IMPA) *Interacting particle systems in random environments*. Plenary Talks from David Brillinger (Berkeley); Pierre Collet (CNRS/Ecole Polytechnique); Antonio Cuevas (Madrid); Arnoldo Frigessi (Oslo); Montserrat Fuentes (North Carolina); Nancy Garcia (Campinas); Wilfrid Kendall (Warwick); Tom Kurtz (Wisconsin–Madison); Domenico Marinucci (Roma “Tor Vergata”); John Rice (Berkeley); and Alexandra Schmidt (Rio de Janeiro).

---

**IMS sponsored meeting**

**Tenth IMS Meeting of New Researchers in Statistics and Probability**
**July 24–28, 2007, University of Utah, Salt Lake City, UT**

*http://www.bios.unc.edu/~gupta/NRC*

Application deadline: *February 1, 2007*

Co-chairs: Mayetri Gupta and Xiaoming Sheng, nrc@bios.unc.edu

The IMS Committee on New Researchers is organizing another meeting of recent Ph.D. recipients in Statistics and Probability. The purpose of the conference is to promote interaction among new researchers, primarily by introducing them to each other’s research in an informal setting. Participants will present a short, expository talk or a poster on their research and discuss interests and professional experiences over meals and social activities organized through the conference and the participants themselves. The meeting is to be held immediately prior to the 2007 Joint Statistical Meetings in Salt Lake City, UT. The application deadline has now passed. For more information, please visit the conference webpage, or send an email to nrc@bios.unc.edu
IMS co-sponsored meeting:
March 11-14, 2007, Hyatt Regency Atlanta, Georgia
http://www.enar.org/meetings.htm

We are very pleased to invite you to Atlanta, Georgia, March 11–14, 2007 for the ENAR Spring Meeting in conjunction with Sections of ASA and IMS! We have an exciting program planned, with strong representation from IMS, and we look forward to seeing many of you there.

Our Presidential Invited Speaker is Frank Rockhold, Senior Vice President of GlaxoSmithKline Pharmaceuticals Research and Development. In addition, ENAR is honored to host the IMS Medallion Lecture of Robert Tibshirani, Professor of Health Research and Policy and Statistics at Stanford University: he will speak on “Prediction by supervised principal components” on the Tuesday afternoon.

As well as our two keynote lectures, we are looking forward to a strong group of invited sessions in emerging statistical methods and innovative applications. IMS has organized an exciting set of invited sessions and will co-sponsor several others. These sessions are at the frontiers of our field and include sessions on high-dimensional data, machine learning, various “-omics” technologies, and a thought-provoking panel discussion, “Rethinking the FDA.” The preliminary program (pictured below) is available at the ENAR website.

ENAR short courses include applied longitudinal analysis by Garrett Fitzmaurice of Harvard University, missing data by Joe Ibrahim of the University of North Carolina, design and analysis of non-inferiority trials by James Hung and Sue-Jane Wang of the FDA, design of targeted clinical trials by Rich Simon of NCI, latent variable modeling by Bengt Muthén of UCLA, and semiparametric theory by Butch Tsilias of North Carolina State University. Our tutorials on Monday and Tuesday include a very hands-on WinBUGS workshop led by Brad Carlin of Minnesota, an introduction to using HapSTAT for haplotype analysis by Danyu Lin of the University of North Carolina, a foray into the land of directed acyclic graphs for causal inference by Miguel Hernán of Harvard University, and analysis of epidemic models and infectious disease data by Betz Halloran of the University of Washington. Roundtable discussion topics include grant-writing tips (one for statistical methodology grants, led by Marie Davidian of NCSU, and another for collaborative proposals, led by Tom Ten Have of U. Penn.) and roads to successful publishing, led by Joel Greenhouse of CMU.

We are also very pleased to offer the “Fostering Diversity in Biostatistics” workshop on Sunday, March 11. Please help us publicize this workshop by contacting students and faculty with ties to historically underrepresented ethnic groups so that we can exchange ideas and help them learn more about our field.

For the Tuesday evening social outing, we will dine at a nearby restaurant in a historic building in downtown Atlanta, complete with a jazz band (featuring our own Dave Kleinbaum!) for entertainment. We also urge all members to take a little extra time to enjoy Atlanta before or after the workshop. Of particular note are the new Georgia Aquarium, the world’s largest aquarium, and a number of historical sites, including the Martin Luther King, Jr. National Historic Site and the home of Margaret Mitchell, author of Gone with the Wind.

Welcome to Atlanta!

The 2007 ENAR Program Committee would like to thank IMS for its continuing support and would like to extend a special thanks to David Banks, our IMS Program Chair for the meeting, whose hard work, keen insights, and good humor have led to an outstanding program.

Future ENAR/IMS co-sponsored Meetings:
2008 ENAR/IMS Spring Meeting
March 16–19, 2008, Hyatt Regency Crystal City, Arlington, VA
http://www.enar.org/meetings.htm

2009 ENAR/IMS Spring Meeting
March 15–18, 2009, Grand Hyatt San Antonio, San Antonio, TX
http://www.enar.org/meetings.htm
Send your meeting announcement to Elyse Gustafson erg@imstat.org

We’ll tell the world…
for free!

IMS co-sponsored meeting

32nd Conference on Stochastic Processes and their Applications
August 5–11, 2007
Urbana, Illinois
w http://www.math.uiuc.edu/SPAl7/
e spa07@math.uiuc.edu

Featuring two IMS Medallion lectures from Russ Lyons and Victor de la Peña, the Lévy lecture by Martin Barlow and the inaugural Doob lecture by Marc Yor.

Other invited speakers include Thierry Bodineau, Shizan Fang, Antal Jarai, Tze Leung Lai, Avi Mandelbaum, Sylvie Meleard, Martin Mohle, David Nualart, Yann Ollivier, Hirofumi Osada, Jim Pitman, Silke Rolles, Scott Sheffield, Vladas Sidoravicius, Gordon Slade, Craig Tracy and David Yao.

Registration fees:
Before April 30, 2007: regular $150; student $50. After April 30, 2007: regular $200; student $75
Abstract Deadline: May 31, 2007

IMS sponsored meeting

11th IMS Meeting of New Researchers in Statistics and Probability
July 29 – August 2, 2008
Denver, Colorado, USA
Local chair: Ryan Elmore. Details to follow.

IMS co-sponsored meeting

33rd Conference on Stochastic Processes and their Applications
July 27–31, 2009
Berlin, Germany
Organizing committee chair: Prof. Peter Imkeller
Details to follow.
Other Meetings Around the World:
Announcements and Calls for Papers

Workshop on Data Analysis
March 10–11, 2007
Lahore University of Management Sciences
w http://web.lums.edu.pk/~casm

The use of statistical techniques of data analysis has been observed to have dramatically increased recently in every walk of life, particularly for application in economic, management, biomedical and social sciences. This may be partially attributed to the developments during the last few decades of sophisticated methods for analyzing categorical and quantitative data. It also reflects the increasing methodological sophistication of scientists and applied statisticians. Knowledge of these statistical methods in research, particularly in clinical practice is very important for dealing with uncertainty in diagnosis, treatment and prognosis. Moreover these methods are useful for social, economic, management scientists and health professionals, since they have to evaluate their day-to-day research material. Such statistical analysis could improve their understanding and skills in decision making as well as planning, implementation and evaluation of their programs. By attending this workshop we are positive that users of statistics would be benefited to solve their problems in their fields. Participation is only by registration. Number of participants is bounded above by 60 and registration is on first come first register basis (non-refundable/non-transferable).

Karl Pearson sesquicentenary conference
Friday 23 March, 2007
Royal Statistical Society, 12 Errol Street, London, EC1Y 8LX
w www.rss.org.uk/events


Speakers include John Aldrich, Christopher Pritchard, June Barrow-Green, Stephen Stigler, Eileen Magnello, A.W.F. Edwards. For full details visit www.rss.org.uk/events. Please contact Paul Gentry (p.gentry@rss.org.uk) for a booking form.

Conference on Inverse Problems in Stochastic Differential Equations
May 22–26, 2007
University of Southern California, Los Angeles
w http://www-rcf.usc.edu/~lototsky/USC07/index.html

The purpose of the conference is to bring together the researchers working in several areas of statistics and stochastic analysis and to promote new developments in the intersection of these areas. Main speakers:
S. Chen (Iowa State University)
Y. Kutoyants (Université du Maine)
G. Papanicolaou (Stanford University)
G. Samorodnitsky (Cornell University)
G. Yin (Wayne State University)

One of the goals is to add an instructional component to the event, so that the young participants could learn both the basic facts and new developments in the subject. In particular, each of the above speakers will give a series of several lectures on a particular topic. Registration fee is $75 to cover certain expenses (mostly food and supplies) not covered by the grant. The instructions on how to register are at http://www-rcf.usc.edu/~lototsky/USC07/doc/register.html Please register before May 1, 2007, if you plan to attend.

Student/young researcher support:
Limited NSF funds are available to support students and young researchers who wish to attend. The support will cover housing, and provide a stipend for local expenses during the conference. Depending on availability of funds, some help with the travel to and from LA can also be provided. Deadline to apply for support is April 15, 2007. Please contact Sergey Lototsky lototsky@usc.edu

University of Waterloo Anniversary Conference: Statistical Science: Present Position and Future Prospects
May 30 – June 1, 2007
University of Waterloo
Waterloo, Ontario, Canada
w http://www.stats.uwaterloo.ca/annivconf/info.shtml

The Department of Statistics and Actuarial Science at the University of Waterloo is holding a conference to commemorate the 50th anniversary of the University of Waterloo, and the 40th anniversary of the Department. The conference theme is Statistical Science: Present Position and Future Prospects, and it will feature talks by prominent graduates of the Department.

Information about the conference and how to register and arrange accommodation will be available on the conference web site.
First International Workshop in Sequential Methodologies 2007
July 22–25, 2007
Auburn University, Alabama, U.S.A.

Nitis Mukhopadhyay (University of Connecticut, Storrs: nitis.mukhopadhyay@uconn.edu) and Mark Carpenter (Auburn University, Alabama: carpedm@auburn.edu) are Co-Chairs for the First International Workshop in Sequential Methodologies 2007 (IWSM2007). The venue is the modern conference center located in the lovely campus of Auburn University, Alabama.

Sponsors include the Department of Mathematics & Statistics, Auburn University-Alabama, the Department of Statistics, University of Connecticut-Storrs, the Statistical Society of Canada, and the Taylor & Francis Group, the publisher of Sequential Analysis Journal.

It is hoped that IWSM2007 will create a forum every two years in venues all over the world to bring together the researchers and practitioners in sequential methodologies.

IWSM2007 will include four plenary lectures and a number of specially arranged invited paper sessions. Sam Efromovich (University of Texas-Dallas, USA), Tze L. Lai (Stanford University, USA), Marion R. Reynolds (Virginia Tech, USA), and Ester Samuel-Cahn (Hebrew University of Jerusalem, Israel) have agreed to deliver the plenary lectures. The plenary lectures will discuss topics such as adaptive designs of clinical trials, applications in finance, engineering, and health sciences, multivariate sequential process control, and sequential selection.

The Scientific Program Committee members are organizing invited paper sessions on many contemporary topics. The list includes adaptive designs, algorithmic approaches, applications of change detection for Poisson processes and continuous-time stochastic processes, applications in genetics, chemical kinetics and clinical trials, curtailed subset selection, discrete event stochastic simulation, distributions of stopping times, group sequential designs, inference in linear models, machine learning, measures of evaluating surveillance status, Monte Carlo techniques, multi-look sensor fusion and sensor networks, optimal planning in clinical trials, repeated interim analyses, and two-stage tests.

Call for Papers:
Contributions in both theory and applications of sequential methodologies from all areas of statistical science are invited. Proposals for organizing paper sessions are also invited and these will be considered on a first-come-first-served basis. Young researchers who received PhDs in 2002 or later, graduate students, women, and minorities are especially encouraged to attend.

For information on registration, accommodation or updated lists of participants, please visit the web site http://www.stat.auburn.edu/iwsm2007/. Have any question or concern? Contact nitis.mukhopadhyay@uconn.edu or carpedm@auburn.edu.

Computational and Statistical Aspects of Microarray Analysis
June 18–22, 2007
Bressanone-Brixen, Italy

A five-day lecture series provides an introduction to genomic data and their interpretation. The main focus will be on microarray experiments, covering statistical topics such as preprocessing, normalization, quality assessment, gene identification, machine learning and inference for graphs and networks. Applications of these methods to proteomics and other high-throughput technologies will also be covered. Computer laboratory material will be available for self-study. Participants should have some minimal background in biological, statistical and computational aspects of microarrays, or other high-throughput data.

The maximum number of participants is 60. Participants will receive a copy of the book “Bioinformatics and Computational Biology Solutions Using R and Bioconductor”, Gentleman et al., Springer NY, 2005.

There are 40 additional places for auditors (lectures only).

Lecturers of the course:
Robert Gentleman, Fred Hutchinson Cancer Research Center, Seattle
Wolfgang Huber, European Bioinformatics Institute, Cambridge, UK
Rafael A. Irizarry, Johns Hopkins University
Ulrich Mansmann, Institut Fur Medizinische Informationsverarbeitung Biometrie und Epidemiologie, Ludwig-Maximilians Universitat Munchen

The course is organized jointly by Universities of Milan and Padua, Italy, in collaboration with the Bioconductor project and the R Foundation for Statistical Computing. For further information, registration and topics please refer to the course web page.
3rd National Conference on Statistical Sciences and its Application to Engineering, Health, Industrial, Computer and Telecom Technology
May 21–22, 2007
National College of Business, Administration & Economics, Lahore, Pakistan
CALL FOR PAPERS
For details, please contact Dr Munir Ahmad, Rector, National College of Business Administration & Economics, 40-E/1 Gulberg-III, Lahore (Pakistan). t +92-42-5875853 f +92-42-5752547
e drmunir@brain.net.pk
….or contact ISOSS Conference Secretariat: Prof. Akhlaq Ahmad, Executive Director, Islamic Countries Society of Statistical Sciences, Plot # 426, Block J/3, M.A. Johar Town, Opposite Expo Centre, Lahore, Pakistan. t +92-42-5314437-5314438 f +92-42-5752547
e secretary@isoss.com.pk

July 14–18, 2008
Sandbjerg, Denmark
w http://www.thiele.au.dk/Rubinstein/
Organizing Committee:
Søren Amussen, Aarhus (Chair)
Peter W. Glynn, Stanford
Jozeph Kreimer, Beer Sheeva
Dirk P. Kroese, Brisbane
More detailed information on dates and venue will be posted at the meeting webpage soon. Please do not hesitate to contact Oddbjørg Wethelund, Secretary (t +45 8942 3515) for further information.
8th International Conference on Computer Data Analysis and Modelling: Complex Stochastic Data and Systems
September 11–15, 2007
Belarusian State University, Minsk, Republic of Belarus

w http://www.cdam.bsu.by
Contact
Prof Dr Yuriy Kharin kharin@bsu.by

The Conference will provide a forum for researchers to discuss latest results in theory and software of data analysis and statistical modeling, focusing on Complex Stochastic Data and Systems, and define ways of further developments of this field. Young researchers, especially, will have the opportunity to present their results and make contact with experienced scientists. The conference is organized by the Belarusian State University, the Belarusian Statistical Association, and the Institute of Statistics and Probability Theory of the Vienna University of Technology.

Minsk is the capital of the Republic of Belarus. It is located in a picturesque place on the river Svishlach, which was in ancient times one of the busiest trade-route connecting the Baltic Sea and the Black Sea. Minsk is the city where one can find the best pieces of the Belarusian cultural heritage: museums and exhibitions, theatres, world famous Belarusian ballet, folklore dancing ensembles and choirs. Numerous scientific centers and leading institutions of higher education, located in Minsk, are famous abroad for their fundamental and applied research. Minsk is a crossroad on the most popular European tours. It is connected by motorways, railways and airlines with all the European capitals and also with the main cities of the world.

ORDER SECURELY ONLINE
or send payment
(Mastercard/Visa/American Express/Discover, or check payable on a US bank in US funds)
https://www.imstat.org/secure/orders/imsbooks.html

Institute of Mathematical Statistics, Dues & Subscriptions Office, 9650 Rockville Pike, Suite L2407A, Bethesda MD 20814-3998, USA
t (301) 634-7029 f (301) 634-7099
e staff@imstat.org
Directory of Advertisements

Canada

Newfoundland: Memorial University of Newfoundland
Ontario: University of Waterloo

Taiwan, ROC

Kaosiung: Sun Yat-sen University

United Kingdom

Bristol: University of Bristol
Cambridge: University of Cambridge

USA

Connecticut: University of Connecticut
DC: Georgetown University Medical Center
Maryland: National Cancer Institute
Michigan: Michigan State University
New York: College of Staten Island
North Carolina: SAMSI [3 ads]
South Carolina: College of Charleston

Are you recruiting?

You can advertise your vacancies here in the IMS Bulletin and online at our very competitive rates. Please see the information inside the back cover for details of prices, deadlines and requirements. Send your advertisement to admin@imstat.org

Canada: St John’s, Newfoundland

MEMORIAL UNIVERSITY OF NEWFOUNDLAND
DEPARTMENT OF MATHEMATICS AND STATISTICS
Tenure-Track Position in Statistics

The Department of Mathematics and Statistics at Memorial University of Newfoundland invites applications for one regular tenure-track position in Statistics. The successful candidate will be appointed to a tenure track position at the Assistant Professor level. A completed earned doctorate is required for the appointee to receive the rank of Assistant Professor and to be in a tenure-track position. (If a successful candidate has not completed an earned doctorate, he/she shall be appointed to a regular term, non-renewable three-year appointment at the rank of Assistant Professor. If the candidate completes all the requirements for the doctorate during the first 24 months of the term appointment, he/she shall begin a tenure-track appointment following completion of the requirements of the degree).

Applications in all areas of Statistics will be considered, however preference may be given to candidates with research publications in Biostatistics and/or Sampling.

Duties will include graduate teaching and supervision; undergraduate teaching; and developing an active research program.

The closing date for applications will be February 26, 2007. Candidates should submit a Curriculum Vitae; description of research and teaching interests; and the names and addresses (include e-mail) of at least three referees. Applications should be sent to:

Head of Department
VPA-MAST-2006-001
Department of Mathematics & Statistics
Memorial University of Newfoundland
St. John’s, NL, A1C 5S7 Canada
E-mail: mathstat@math.mun.ca
Internet: www.math.mun.ca

You MUST use the code VPA-MAST-2006-001 on all correspondence.

Memorial University is the largest university in Atlantic Canada. As the province’s only university, Memorial plays an integral role in the educational and cultural life of Newfoundland and Labrador. Offering diverse undergraduate and graduate programs to almost 18,000 students, Memorial provides a distinctive and stimulating environment for learning in St. John’s, a very safe, friendly city with great historic charm, a vibrant cultural life, and easy access to a wide range of outdoor activities.

Memorial University is committed to employment equity and encourages applications from qualified women and men, visible minorities, aboriginal people and persons with disabilities. All qualified candidates are encouraged to apply; however Canadian citizens and permanent residents will be given priority. Partners of candidates for positions are invited to include their resume for possible matching with other job opportunities.
Canada: Waterloo, Ontario

UNIVERSITY OF WATERLOO
FACULTY OF MATHEMATICS

The Faculty of Mathematics has four departments and one school: Departments of Applied Mathematics, Combinatorics & Optimization, Pure Mathematics and Statistics & Actuarial Science, and the David R. Cheriton School of Computer Science. In addition to departmental and interdepartmental academic undergraduate programs, the Faculty has academic plans combining studies in mathematics and computer science with business and accounting.

There are approximately 170 faculty and 100 administrative and technical staff in the Faculty, which has a combined undergraduate and graduate enrolment of more than 4800 students. Students in the Faculty of Mathematics take a common set of courses in algebra, calculus, discrete mathematics, statistics and probability in the first two years of their programs.

The Faculty is seeking candidates for limited-term positions (maximum of 3 years) as lecturers who are able to teach elementary courses in two or more of the areas mentioned above. Candidates with a PhD degree are preferred, although those with a Masters degree will also be considered. Candidates must provide evidence of demonstrated or potential excellence in teaching. Successful candidates may be eligible for reappointment to a second term, and those demonstrating outstanding performance in teaching and service may be considered for an ongoing appointment as a Continuing Lecturer. Appointments will be made either in the Office of the Dean or in one of the units in the Faculty that most closely matches the appointee's areas of competence.

Applications should be directed to Dr. Thomas F. Coleman, Dean, Faculty of Mathematics, University of Waterloo, Waterloo, Ontario, Canada N2L 3G1 (mailto:dean@math.uwaterloo.ca) by April 30, 2007. Application material should include a curriculum vitae and the names and addresses of at least three references. The University of Waterloo encourages applications from all qualified individuals, including women, members of visible minorities, native peoples, and persons with disabilities. Canadian Citizens and Permanent Residents will be considered first for these positions. These appointments are subject to the availability of funds.

All qualified candidates are encouraged to apply; however, Canadians and permanent residents will be given priority. The University of Waterloo encourages applications from all qualified individuals, including women, members of visible minorities, native peoples, and persons with disabilities.

Taiwan: Kaoshiung

National Sun Yat-sen University
Department of Applied Mathematics.

Several tenure-track positions, beginning 8/1/2007. Required PhD in Statistics or related field. Send vitae and research interests to head@math.nsysu.edu.tw.

Send at least three letters of reference, reprints/preprints, and transcripts to Chairman, Department of Applied Mathematics, National Sun Yat-sen University, Kaohsiung 804, Taiwan, R.O.C. Website: http://www.math.nsysu.edu.tw

UK: Bristol

University of Bristol Postdoctoral Fellowships in Statistics

Applications are invited for two Brunel Postdoctoral Fellowships in Statistics, tenable from 1 September 2007 (or a date to be agreed) for a period of two years. The fellowships are part of a recently awarded multi-million pound grant aimed at supporting an ambitious research programme to support “Statistics underpinning Science, Technology and Industry” (SuSTaIn)

Successful candidates will be expected to undertake a programme of self-directed research in any branch of Statistics or Applied probability as part of a 6*-rated Statistics Group. The Department of Mathematics is one of the leading centres for research and teaching in mathematical sciences in the UK, and offers a stimulating and friendly environment with first-rate facilities.

The successful candidates will be appointed to the Research Assistant RA1A scale, according to qualifications and experience. The appointments are fixed term for 2 years and subject to the University’s standard probationary procedures.

For further details see: http://www.stats.bris.ac.uk/

Contact for informal enquiries:
Dr. C. Andrieu candrieu@bristol.ac.uk Tel +44 (0) 117 928 9134

Grade: RA1A, currently £20,842 – 31,525; Salary to be agreed.

The University is developing a new pay, grading and terms and conditions structure that will be applied across all staff groups. All our jobs are currently being evaluated and we plan to implement a new structure. You can find further information at www.bris.ac.uk/personnel/reward/

Closing date for applications: 9.00am, 28th March 2007.

Interviews will be held during April 2007.
University of Cambridge
Statistical Laboratory

University Lectureships in Statistics
The EPSRC has awarded Cambridge University a grant of £2.3m under the Science & Innovation Scheme for a development of Statistics. As part of this program, applications are invited for up to three University Lectureships in Statistics, to be held in the Statistical Laboratory and filled by 1 September 2007 or by negotiation.

The pensionable scale of stipends for a University Lecturer from 1 August 2007 is £33,779 to £42,791 per year. Appointees will be placed at an appropriate point on this scale. Further particulars may be obtained from www.statslab.cam.ac.uk/Vacancies/. Most University Lecturers accept a concurrent college fellowship, with additional stipend.

Applications should be sent in hard copy or by email to the Director, Professor R.R. Weber, Statistical Laboratory, Wilberforce Road, Cambridge CB3 0WB (telephone (01223) 337958; fax (01223) 337956; email secretary@statslab.cam.ac.uk), and should include full curriculum vitae, email address, list of publications, and the names and email addresses of three academic referees.

Applicants must ask their referees to write directly to the Director, to reach him by the closing date of 2 March 2007.

USA: Connecticut
University of Connecticut
Department of Statistics
Assistant Professor
The Department of Statistics has an anticipated Assistant Professor position beginning Fall 2007. A Ph.D. in Statistics is required with a substantial research program in progress. Preference given to candidates with demonstrated interest in interdisciplinary research, and strong commitment to teaching and advising.

Send application letter, vita, statement of research agenda, and four letters of reference to: Professor Nalini Ravishanker, Search Committee Chair, University of Connecticut, Department of Statistics, 215 Glenbrook Road, Unit 4120, Storrs, CT 06269-4120; phone: (860) 486-3413, e-mail: nalini.ravishanker@uconn.edu. Applications considered until the position is filled.

We encourage applications from underrepresented groups, including minorities, women, and persons with disabilities.

USA: DC
Georgetown University Medical Center
FACULTY BIOSTATICIAN
DEPARTMENT OF BIOSTATISTICS, BIOINFORMATICS AND BIOMATHEMATICS
The Department of Biostatistics, Bioinformatics and Biomathematics invites applications for a position of tenure-track assistant professor of Biostatistics. Applicants should have a Ph.D. in Biostatistics, Statistics, or a related discipline, a strong interest and expertise in the application of statistical methodology in social and behavioral sciences. The requirements for this position are a strong research background, excellent communication skills and an interest in teaching. The successful candidate will collaborate with social and behavioral scientists from the Medical Center, conduct independent biostatistical research, and teach in our Master’s degree program.

Interested individuals should send a letter of application, curriculum vitae, and the names and addresses (including e-mail address) of three references to:

Françoise Seillier-Moiseiwitsch, Chair
Department of Biostatistics, Bioinformatics, and Biomathematics
Georgetown University Medical Center
Building D, Suite 180
4000 Reservoir Road
Washington, DC 20007-1484

or
cobbso@georgetown.edu

This position has an immediate starting date. Applications will be reviewed until the position is filled.
USA: Maryland

BIOSTATISTIAN OR STATISTICIAN, Tenure-Track/Tenure Position

The Radiation Epidemiology Branch (REB) in the Division of Cancer Epidemiology and Genetics (DCEG), National Cancer Institute (NCI), National Institutes of Health (NIH), Department of Health and Human Services (DHHS), is recruiting for a tenure-track/tenure statistician. The REB, which includes epidemiologists, statisticians, and dose-reconstruction experts, focuses on clarifying the roles of ionizing and non-ionizing radiation as cancer risk factors, with implications for public health and mechanisms of cancer etiology. Because radiation dose to organs and tissues can often be measured and estimated with great precision, the epidemiology of radiation carcinogenesis is highly quantified, with great scope for statisticians to make both subject-oriented and methodological contributions.

The REB program includes research in the areas of late health effects of radiation diagnostic exams and treatment, nuclear fall-out, radiation accidents (Chernobyl, atomic bomb survivors), occupational exposures, evaluation of new radiation technologies in medicine, electromagnetic fields, and ultraviolet radiation. Challenges for the statistician include modeling the excess relative and absolute risk as a function of dose, evaluating the modifying effects of dose-rate and type of radiation, addressing effects on risk estimates of uncertainties from complex dosimetry systems, developing appropriate analytic approaches for special study designs, identifying and describing gene-environment interaction, and developing strategies to identify true associations in genome-wide scans for disease-producing genetic variants. REB investigators are encouraged to collaborate with scientists in other parts of the DCEG, including members of the Biostatistics Branch and the Human Genetics Program.

Applications will be evaluated on demonstrated ability to develop a creative, independent program of statistical research applicable to cancer epidemiology and genetics, and to collaborate effectively on epidemiologic studies.

The successful candidate will receive research support from the intramural research program of NIH for computer programming and recruiting a post-doctoral fellow. Applicants must have a doctorate in biostatistics, statistics or a related field, knowledge of the basic approaches used in cancer epidemiology, knowledge of biostatistical theory and methods, and post-doctoral experience. A record of publications demonstrating an ability to conduct independent research on statistical methods is required. Publications documenting collaborative epidemiologic or clinical research are highly desirable. The successful candidate should have strong communication skills to discuss scientific issues and to write scientific papers. Interested individuals should send a cover letter, curriculum vitae, a brief summary of research experience, accomplishments and research interests and goals, copies of three publications or preprints, and three letters of reference to:

Ms. Judy Schwadron
Division of Cancer Epidemiology and Genetics
National Cancer Institute
6120 Executive Blvd. EPS/8073
Bethesda, MD 20892

Candidates should submit applications by June 1, 2007; however, the search will continue until a qualified subject is found. Additional information about staff and ongoing research in the Division of Cancer Epidemiology and Genetics and in the Radiation Epidemiology Branch is available at http://www.dceg.cancer.gov. Prospective applicants should send E-mail inquiries to the Branch Chief (Martha S. Linet, M.D., MPH; E-mail linetm@mail.nih.gov) or Deputy Branch Chief (Kiyohiko Mabuchi, M.D., Dr.P.H. E-mail mabuchik@mail.nih.gov). DHHS and NIH are Equal Opportunity Employers.
USA: Michigan
Michigan State University
Department of Statistics and Probability
East Lansing, MI 48824

The Department of Statistics and Probability at Michigan State University invites applications for a teaching specialist position to begin August 16, 2007. Excellence in classroom teaching and leadership in developing and improving introductory undergraduate curricula are expected of the applicant. Duties will include teaching large undergraduate lecture courses. Interest in pedagogical research is desirable and is encouraged but not essential for initial appointment and reappointments. The successful candidate is likely to have both a PhD and substantial experience in teaching of statistics and probability. MS or PhD in Statistics is required. Good communication skill is essential. Experience in the use of technology in teaching is desirable. The position is an academic year (9 months) position, but summer teaching is often available for extra pay.

Salary will be commensurate with qualifications of the candidate chosen. Teaching load will depend on the candidate chosen, but will involve two to three courses per semester, some of which may be at an advanced level. Michigan State University offers an attractive benefits package, including health and retirement coverage. This is not a tenure track position, but is within the continuing appointment academic specialist system. If the candidate is reappointed after two 3 year probationary periods, they receive continuing appointment status (job security) as a Teaching Specialist within the Department.

To apply, please arrange for all of the following to be submitted:

(1) a curriculum vitae,
(2) a statement of teaching philosophy, and
(3) three letters of recommendation.

Additional materials, such as copies of publications or a teaching portfolio, may also be submitted as a part of the application. All application materials should be sent to:

Teaching Specialist Search Committee
Department of Statistics and Probability
A413 Wells Hall
Michigan State University
East Lansing, MI 48824-1027

Completed applications received by April 15, 2007 will be assured full consideration. Electronic applications may be sent via email to sparks@stt.msu.edu. The search will continue until the position is filled.

Michigan State University is an Affirmative Action/Equal Opportunity Employer.

USA: New York
Assistant Professor of Applied Mathematics
Department of Mathematics
College of Staten Island

The College of Staten Island (CSI), a senior college of The City of New York (CUNY), invites applications for an anticipated tenure-track position as Assistant Professor in Applied Mathematics to start September 2007. Required: Ph.D. in Applied Mathematics or a related discipline, including mathematical finance and statistics; demonstrated commitment to research and excellence in teaching. The successful candidate will present credentials appropriate for appointment to the doctoral faculty of the CUNY Graduate School. Post-doctoral or industrial experience in cross-disciplinary research is desirable. Responsibilities include teaching at the undergraduate level; performing department and college service; engagement in an active and productive research agenda; assisting in curriculum development and collaborating in the implementation of a campus-wide initiative in interdisciplinary applied mathematics. Current department research areas in applied mathematics include nonlinear dynamical systems, fluid dynamics, computational mathematics, mathematical physics, probability theory, and discrete mathematics. Salary range: $51,344 - $66,292 commensurate with qualifications. Review of applications will begin on January 15, 2007 and continue until the position is filled. Send a letter of application, curriculum vitae, short statements describing teaching philosophy and near-term research plans, and three letters of reference to: Professor Carlo Lancellotti, Chair, Applied Mathematics Search Committee, College of Staten Island, 2800 Victory Boulevard, Room 1S-220, Staten Island, NY 10314. For inquiries write to appliedposition@math.csi.cuny.edu. For more information about the Mathematics Program see website: http://www.math.csi.cuny.edu
USA: North Carolina

SAMSI
The Statistical and Applied Mathematical Sciences Institute (SAMSI), a national institute funded by the National Science Foundation and partners in North Carolina, is soliciting applications for Postdoctoral Fellows for 2007-2008, to participate in SAMSI research programs. Postdoctoral Fellows are typically appointed for two years, earn a very competitive salary, and receive exceptional mentoring. See www.samsi.info for further information and application instructions. Members of underrepresented groups are particularly encouraged to apply. AA/EOE.

USA: South Carolina

College of Charleston
Assistant Professor Position(s) Available
Applications are invited for one or two tenure-track positions at the Assistant Professor level. One position available January 2008. A second position may be available August 2007.

Candidates must have a Ph.D. in one of the mathematical sciences, potential for continuing research, and commitment to excellence in teaching. Strong preference for these position(s) will be given to applicants in statistics or probability, including those who can contribute to our innovative program in Discovery Informatics. The normal teaching load is nine hours per week, and the salary is competitive.

A minimal application will consist of a vita and at least three letters of recommendation which, combined, must address both teaching and research. All materials should be addressed to Deanna Cavney, Chair, Department of Mathematics, College of Charleston, Charleston, SC 29424.

Additional information about the department and Discovery Informatics program is available at math.cofc.edu and discovery.cofc.edu. Review of applications for on-campus interviews will begin on February 12, and applications will be accepted until the position(s) are filled. The College of Charleston is an Equal Opportunity / Affirmative Action Employer and encourages applications from minority and woman candidates.
Under the proposed five-year renewal of the Statistical and Applied Mathematical Sciences Institute (www.samsi.info), a Deputy Director is sought for a period of two years (extendable). This position is ideal for individuals interested in an intensive experience in research planning and management, as well as research itself, at a vibrant cross-disciplinary research institute.

Responsibilities of the Deputy Director are:

- Planning of future SAMSI programs, in concert with the other Directorate members.
- Management of ongoing research programs and participation therein, according to research interests.
- Other duties in administration and education and outreach, depending on the interests and skills of the Deputy Director.

Criteria for the position include a Ph.D. in the statistical or mathematical sciences or a related discipline, a strong record of scientific activity and management, commitment to the vision of SAMSI, and superb communication skills.

The position will formally be a visiting faculty position in the Institute of Statistics and Decision Sciences or the Department of Mathematics at Duke University, and scientific interaction with the host department is welcome. The appointee will, however, be detailed to SAMSI, which is housed in the National Institute of Statistical Sciences (www.niss.org) in Research Triangle Park in North Carolina; Duke, NISS, North Carolina State University, and the University of North Carolina at Chapel Hill are the consortium partners in SAMSI, with the National Science Foundation.

The goal is to fill the position as of July 1, 2007. Applications and nominations should be sent to DDsearch@samsi.info. SAMSI Director James Berger (berger@samsi.info) can be contacted with questions and inquiries. Applications should consist of a letter of interest, CV and names of three references. Review of applications will begin immediately, and will continue until the Deputy Director is appointed. Availability of the position is contingent upon availability of funds. Women and members of under-represented minorities are strongly encouraged to apply.

SAMSI is an Affirmative Action/Equal Opportunity employer.
LNMS Volume 49: Optimality: The Second Erich L. Lehmann Symposium

Javier Rojo, Editor

The Second Erich L. Lehmann Symposium was held in Houston, Texas, USA during May 2004, hosted by Rice University. The goal of this series of symposia is to examine the role that Optimality can play, or should play, in modern statistics. The articles presented here are a subset of all the papers presented during the Symposium. All papers have been refereed.

- **Testing:** On likelihood ratio tests: Erich L. Lehmann; Student’s t-test for scale mixture errors: Szabolcs Székely
- **Multiple Testing:** Recent developments towards optimality in multiple hypothesis testing: Juliet Popper Shaffer; On stepdown control of the false discovery proportion: Joseph P. Romano and Azeem M. Shaikh; An adaptive significance threshold criterion for massive multiple hypotheses testing: Cheng Cheng
- **Philosophy:** Frequentist statistics as a theory of inductive inference: Deborah G. Mayo and D. R. Cox; Where do statistical models come from? Revisiting the problem of specification: Aris Spanos
- **Transformation Models, Proportional Hazards:** Modeling inequality and spread in multiple regression: Rolf Aaberge, Steinar Bjerve and Kjell Doksum; Estimation in a class of semiparametric transformation models: Dorota M. Dabrowska; Bayesian transformation hazard models: Gousheng Yin and Joseph G. Ibrahim
- **Copulas and Decoupling:** Characterizations of joint distributions, copulas, information, dependence and decoupling, with applications to time series: Victor H. de la Peña, Rustam Ibragimov and Shaturgun Sharakhmetov
- **Regression Trees:** Regression tree models for designed experiments: Wei-Yin Loh
- **Competing Risks:** On competing risk and degradation processes: Nozer D. Singpurwalla; Restricted estimation of the cumulative incidence functions corresponding to competing risks: Hammou El Barmi and Hari Mukerjee
- **Robustness:** Comparison of robust tests for genetic association using case-control studies: Gang Zheng, Boris Freidlin and Joseph L. Gastwirth
- **Multiscale Stochastic Processes:** Optimal sampling strategies for multiscale stochastic processes: Vinay J. Ribeira, Rudolf H. Riedi and Richard G. Baraniuk
- **Asymptotics:** The distribution of a linear predictor after model selection: Unconditional finite sample distributions and asymptotic approximations: Hannes Leeb; Local asymptotic minimax risk bounds in a locally asymptotically mixture of normal experiments under asymmetric loss: Debasis Bhattacharya and A. K. Basu
- **Density Estimation:** On moment-density estimation in some biased models: Robert M. Mootsakanov and Frits H. Ruymgaart; A note on the asymptotic distribution of the minimum density power divergence estimator: Sergio F. Jaudet and William R. Schucany

Order securely online or send payment (Mastercard/Visa/American Express/Discover, or check payable on a US bank in US funds):

https://www.imstat.org/secure/orders/imsbooks.html

Institute of Mathematical Statistics, Dues & Subscriptions Office, 9650 Rockville Pike, Suite L2407A, Bethesda MD 20814-3998, USA
t (301) 634-7029 f (301) 634-7099 e staff@imstat.org
INTRODUCTION
This report details membership and subscription data for calendar year end 2006. In addition, it reviews the FY2006 (July 1, 2005 – June 30, 2006) financial statements. I am proud to announce, for the sixth year in a row the IMS experienced another increase in total membership. Many members have taken advantage of the new membership options introduced over the last six years.

Several years ago, the IMS Executive Committee and Council decided to invest more funds back into our membership. Several programs reflect this new philosophy, including:
- open access ArXiv placement of all IMS articles;
- free membership and one free print journal for all student members;
- reduced dues for new graduates;
- gratis electronic access to all journals, past and present, for all members;
- discounts for on-time renewal;
- child care for those attending the IMS Annual Meeting; and
- travel awards for students and new graduates.

The financial status of the Institute continues to be strong and stable. Details of the events of the past year, membership and subscription data, sales data and a detailed analysis of the financial statement for FY 2006 are given below.

Dues and Subscriptions Office
The IMS continues our agreement with the Federation for Societies in Experimental Biology (FASEB) to continue handling all dues and subscription processing. The IMS relationship with FASEB has been in place since 2000. We have found increased efficiencies and economies of scale that allow us to invest more funds toward membership benefits rather than administration.

Societal Office
Elyse Gustafson is in her ninth year as our Executive Director. She continues to handle all societal issues from her office in Cleveland, Ohio. Elyse will provide a full report on activities from her office in an upcoming IMS Bulletin. Please be sure to read it.

Publications and Web
Journals: In 2007, the IMS is introducing one new print/electronic journal, the Annals of Applied Statistics, and two new electronic open access journals, the Electronic Journal of Statistics and Statistics Surveys. The IMS is also very pleased to announce a new relationship with the Bernoulli Society. Effective with the 2007 issues, we will be printing, distributing and marketing Bernoulli on their behalf. This relationship allows both societies the opportunity to gain marketing opportunities as we work together to reach a greater audience.

Current list of IMS core, co-sponsored, and affiliated journals:
- IMS Core Print/Electronic Journals
- Co-Sponsored and Affiliated Print/Electronic Journals
  - Bernoulli, Journal of Computational and Graphical Statistics
- Electronic Open Access Sponsored and Affiliated Journals
- Electronic Access: All IMS members receive electronic access to all IMS journals (1996 to date) through Project Euclid. In addition, members whose organizations do not subscribe to JSTOR can receive individual access to all IMS journals (1930-2001) via JSTOR. For more information see http://www.imstat.org/publications/eaccess.htm. Journals on Project Euclid older than 3 years are fully open to the public. In 2007, we expect to have all back issues of all IMS core journals on Project Euclid.
- IMS Lecture Notes—Monograph Series and NSF-CBMS Regional Conference Series: In 2007, we will begin placing all LNMS volumes in the JSTOR archive. They will be fully accessible without a ‘moving wall’. In addition, like the IMS journal articles, all new LNMS volumes are currently placed in the open access repository ArXiv. There were four new LNMS issues that came out in 2006:
  - Volume 48, Dynamics and Stochastics: Festschrift in honor of M.S. Keane (Dee Denteneer, Frank Den Hollander, Evgeny Verbitskiy, Editors)
  - Volume 49, Optimality: The Second Erich L. Lehmann Symposium (Javier Rojo, Editor)
  - Volume 50, Recent Developments in Nonparametric Inference and Probability (Jiayang Sun, Anirban DasGupta, Vince Melfi, Connie Page, Editors)
  - Volume 51, High Dimensional Probability (Evarist Giné, Vladimir Koltchinskii, Wenbo Li, Joel Zinn, Editors)
- IMS Meetings and Awards.
  During FY 2006, the IMS granted a total of $24,543 to support students and new graduates and those in developing countries. $6,000 was granted to 2006 Laha Travel Award Recipients, $4,192 was granted to support lecturers for the IMS Visiting Lecturer in Statistics Program, and the remaining $14,351 went to travel support for students and new graduates to attend meetings in developing countries.

[Continues overleaf]
MEMBERSHIP DATA
Total membership in the Institute as of December 31, 2006 was up 2.27% from December 31, 2005. Table 1 [right] presents the distribution of memberships by category for the last several years. Individual membership decreased as life membership increased accounting for 59 members opting to upgrade to life membership. In 2006 the IMS gained a total of 18 new individual/life members.

Breakdown of Member Categories: Among the individual members for 2006, a total of 45 are Gift members (50 last year), 25 are joint members (41), 211 are retired (219), 144 are new graduates (187), 172 are reduced rates (166) and 2231 are other regular individual members (2206). Within the Life membership category, 63 are retired life members (50 and 201 are regular life members (155).

Geographic Distribution of Members: The IMS membership is currently distributed as follows: 63% USA, 17% Europe, 6% East Asia, 5% Canada, 2% West and Central Asia, 2% Australia and New Zealand, 1% in each of South America, Middle East, Central America and the Caribbean and Africa.

Selection of Journals by Members: Print subscriptions by members were down in 2006, as expected, because members are opting to decrease print subscriptions while enjoying free electronic access to all journals. [See Table 2, right.]

Revenue from all Institute member dues and journal subscriptions amounted to $329,646 for the fiscal year ending June 30, 2006, down from $355,253 in FY 2005. This is attributed to decreased print subscriptions.

NON-MEMBER SUBSCRIPTION DATA
Table 3 presents comparative subscription data for non-members to each of our scientific journals for 2006 and previous years. All journals experienced decreases in print subscriptions in 2006, while electronic subscriptions continue up. Revenue from all non-member subscriptions was $771,545 for the fiscal year ending June 30, 2006, up from $713,767 for the FY 2005. The increase is due to increased subscription rates for 2006. Approximately 60% of the non-member subscribers to IMS journals are in USA and Canada, with the remaining subscribers distributed throughout the world.

TABLE 1
Distribution of Memberships by Category: Calendar Year Data (Jan-Dec)

<table>
<thead>
<tr>
<th>Category</th>
<th>1998</th>
<th>1999</th>
<th>2000</th>
<th>2001</th>
<th>2002</th>
<th>2003</th>
<th>2004</th>
<th>2005</th>
<th>2006</th>
<th>% change</th>
</tr>
</thead>
<tbody>
<tr>
<td>Individual</td>
<td>3097</td>
<td>2898</td>
<td>2777</td>
<td>2820</td>
<td>2758</td>
<td>2744</td>
<td>2746</td>
<td>2682</td>
<td>2828</td>
<td>-1.43%</td>
</tr>
<tr>
<td>Life</td>
<td>11</td>
<td>11</td>
<td>10</td>
<td>8</td>
<td>51</td>
<td>115</td>
<td>133</td>
<td>205</td>
<td>264</td>
<td>28.78%</td>
</tr>
<tr>
<td>Student</td>
<td>182</td>
<td>228</td>
<td>478</td>
<td>395</td>
<td>496</td>
<td>707</td>
<td>971</td>
<td>1224</td>
<td>1295</td>
<td>5.80%</td>
</tr>
<tr>
<td>Organizational</td>
<td>98</td>
<td>100</td>
<td>96</td>
<td>94</td>
<td>98</td>
<td>102</td>
<td>107</td>
<td>100</td>
<td>111</td>
<td>11.00%</td>
</tr>
<tr>
<td>Total</td>
<td>3388</td>
<td>3237</td>
<td>3361</td>
<td>3410</td>
<td>3534</td>
<td>3790</td>
<td>4122</td>
<td>4398</td>
<td>4498</td>
<td>2.27%</td>
</tr>
</tbody>
</table>

TABLE 2
Distribution of Print/Electronic Journal Selections by Members: Calendar Year Data (Jan-Dec)

<table>
<thead>
<tr>
<th>Category</th>
<th>PRINT</th>
<th>ELECTRONIC</th>
</tr>
</thead>
<tbody>
<tr>
<td>AAP</td>
<td>1,048</td>
<td>na</td>
</tr>
<tr>
<td>AOP</td>
<td>1,139</td>
<td>na</td>
</tr>
<tr>
<td>AOS</td>
<td>2,107</td>
<td>na</td>
</tr>
<tr>
<td>STS</td>
<td>2,691</td>
<td>na</td>
</tr>
<tr>
<td>Total</td>
<td>6,985</td>
<td>6,540</td>
</tr>
</tbody>
</table>

TABLE 3
Distribution of Print/Electronic Journal Selections by Non-Member Subscribers: Calendar Year Data (Jan-Dec)

<table>
<thead>
<tr>
<th>Category</th>
<th>PRINT</th>
<th>ELECTRONIC</th>
</tr>
</thead>
<tbody>
<tr>
<td>AAP</td>
<td>777</td>
<td>na</td>
</tr>
<tr>
<td>AOP</td>
<td>1,148</td>
<td>na</td>
</tr>
<tr>
<td>AOS</td>
<td>1,512</td>
<td>na</td>
</tr>
<tr>
<td>STS</td>
<td>1,180</td>
<td>na</td>
</tr>
<tr>
<td>Total</td>
<td>4,866</td>
<td>4,847</td>
</tr>
</tbody>
</table>
SALES DATA

There were no new volumes in the NSF-CBMS Regional Conference Series in Probability and Statistics in FY 2006. In FY 2006, total revenue from this Series was $7,039, down slightly compared to $7,527 in FY 2005. Table 4 shows summary data on sales from the NSF-CBMS Regional Conference Series. No new volumes in the Lecture Notes—Monograph Series were published in FY 2006 (the four new volumes mentioned above were all printed following the fiscal year end, so income from those will be shown next year). The bottom row of Table 4 presents sales data for Volumes 1-47 of this Series. Total revenue from the Series decreased to $21,951 in FY 2006 from $24,303 in FY 2005. Although income was down, the total number of volumes sold in FY2006 is actually up from FY2005, this is due greatly decreased prices of the warehouse sale.

FINANCIAL OVERVIEW

This is a detailed analysis of the Financial Statement for FY 2006, presented on pages 37–39. Comparisons are always with FY 2005. The overall picture of the financial status of the Institute is strong and stable. Per the auditor’s report, in FY 2006 we experienced an decrease in total assets of $98,274. The IMS has strong reserves and it has been the goal of the Council to put our revenues back into services to the membership and the community. This was done on such programs as expanded online services, free electronic access, pre-print posting of articles, early renewal discounts, free student members, free journals for students, reduced dues for new researchers, travel grants and more. The Statement of Activities shows an increase in total revenue and a slight decrease in total expenses compared with FY 2005. Total revenues are lower than expenses showing a net loss.

Revenue

Membership dues and subscription revenues were adjusted as in the past, to pro-rate calendar year revenues to fit with the Institute’s fiscal year reporting. Revenues from membership dues and subscriptions are down as compared to FY 2005 due to a decrease in member print subscriptions. Since print journal prices for members were set at prices below our cost to print, when members decrease their print subscriptions, the IMS saves expenses greater than the revenue. So this is overall a positive change for the IMS. Revenues from non-member subscribers are up due to increases in subscription rates. Sales of back issues are down from FY 2005 as we now only sell three years back to decrease storage expenses. Page charges are down. Due to the voluntary nature of the page charge contributions, the levels received tend to fluctuate. Revenue from sales of Lecture-Notes Monograph Series was down as no volumes were released in the fiscal year. Revenue from sales of NSF-CBMS Series down slightly as no new volumes were released in FY2006. Meeting income decreased as we did not handle funds for any meetings. Advertising revenues were up due to the Bulletin switching from six issues annually to ten. Offprints, royalty and other category is up as royalties from IMS’s interest in JSTOR increased. Net earnings of joint publication ventures (Current Index to Statistics and the Journal of Computational and Graphical Statistics) show a decrease in FY 2006. The publications’ management committees have been working to address the issues facing the publications. Investment income is up in FY 2006 as interest rates are once again on the rise.

The contributions listed in FY 2005 and FY 2006 represent donations made to the Tweedie Memorial Fund. The unrealized loss on investments is merely a line item, which shows prepaid interest and is not an actual loss or gain on investments. That amount should be totaled with the Investment Income line item to get a complete understanding of our gain on investments in FY 2006.

Expenses

The IMS makes a distinction between Program and General Administrative expenses in its audited reports. This is appropriate reporting for a non-profit organization and gives members a better idea of how much is being spent on actual programming (journals, meetings, etc) versus what is spent purely on administration of the Institute. I am happy to report that 92.3% (down from 95.5% last year) of your dues dollars goes directly into the program functions of the IMS. More on expenses can be found in the Discussion of Note G.

Changes in temporarily restricted assets

The contributions listed in FY 2005 and FY 2006 represent donations made to the Tweedie Memorial Fund. The investment income is that amount allocated to specific funds and not the general fund. Funds released were from the Tweedie Memorial Fund.

[Continues overleaf]
Discussion of Note G:
Here you will see the allocation for expenses for Program and General Administrative. Production and Editorial expenses will be discussed below in the “Discussion of Note H.”

The management fee shows the expenses paid to FASEB for their dues, subscriptions and web services, expenses are down slightly. Salaries are up in FY 2006 reflecting wage increases and the use of a temporary staff as needed. Mailing and shipping at the press is up from FY 2005, as postage rates increased, total pages and issues of journals increased. Scientific meeting expenses are down from FY 2005 as the IMS did not manage any meetings in FY2006. Business meeting expenses were down since the business meetings in FY2006 required less travel by executive committee members. Rent and utilities are steady. Contributions to other societies is up slightly. Postage and printing are steady. Computer equipment and software was down as no new equipment was needed. Professional fees were up as more legal input was needed on new contracts. Insurance fees are stable. Storage fees down as we moved to hold only three years of back issues. Printing, supplies and telephone are steady. Credit card fees continue to increase as more members opt to use the internet to renew. Membership drives and publicity are up as marketing efforts were stepped up. In addition, this line item funded the free distribution of the New Researcher’s Survival Guide, a publication that was provided free of charge to any professional wishing to share it with his/her students. Office and other expenses include bank fees and other miscellaneous expenses. This line item is up in FY2006 as a fraudulent check was written on the IMS accounts. The fraud occurred outside the US and was not covered by IMS insurance. A police report was filed and actions have been taken to ensure such fraud is prevented in the future.

Electronic developments is a new line item that covers our efforts in the area to develop online services to members and the community.

Discussion of Note H:
Production expenses for *Annals of Statistics* were up due to increased pages in the fiscal year. *Annals of Applied Probability, Annals of Probability* and *Statistical Science* were all down due to decreases in total pages or issues during FY 2006. LNMS expense is down due to no new issues in FY2006. The NSF-CBMS Series had reprint expenses in FY 2006 only. Electronic operations for all expenses include fees for hosting our journals on Project Euclid and metadata generation, and incur expenses to get all back issues of IMS journals onto Project Euclid. *IMS Bulletin* expenses are up as it moves from 6 issues per year to 10. Editorial expenses for *The Annals of Applied Probability, Annals of Probability* and *Statistical Science* are minimal as all three journals have moved into the central editorial office. The *Annals of Statistics* is down slightly and will move into the central editorial office effective January 2007. All editors are within their budgets for the length of their term. The *IMS Bulletin* editor is up due to moving from six issues to ten annually. Managing and production editorial expenses are up due to inflation and increased services due to increased total pages. The Web editor expenses are up as the web began a redesign in 2006.

Recommendation
This year we recommended an institutional subscription rate increase of ~10% for 2007. Dues and journal rates for members remain the same for 2006. Members were given a 20% discount off dues if they renewed by December 31. The 2006-2007 Council approved these recommendations at the Annual Meeting in August 2006 in Rio de Janeiro, Brazil.

Finally, I’d like to emphasize that to have more people benefit from the IMS’s offers and to continue the wonderful IMS programs (such as gratis electronic access and open access) it is important to encourage your colleagues, students and friends to join the IMS. With your help and input, the IMS can serve its members and the profession better.

Jiayang Sun, Treasurer
February 2007
### Statements of Financial Position

**June 30, 2006 and 2005**

#### Assets

<table>
<thead>
<tr>
<th></th>
<th>2006</th>
<th>2005</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash</td>
<td>$97,562</td>
<td>$77,739</td>
</tr>
<tr>
<td>Investments, at fair market value</td>
<td>2,203,600</td>
<td>2,312,400</td>
</tr>
<tr>
<td>Accounts receivable</td>
<td>8,045</td>
<td>17,746</td>
</tr>
<tr>
<td>Interest receivable</td>
<td>27,059</td>
<td>21,811</td>
</tr>
<tr>
<td>Prepaid expenses</td>
<td>42,915</td>
<td>58,827</td>
</tr>
<tr>
<td>Investments in joint ventures</td>
<td>123,108</td>
<td>135,178</td>
</tr>
<tr>
<td>Restricted cash for endowment</td>
<td>33,661</td>
<td>32,829</td>
</tr>
<tr>
<td><strong>Total assets</strong></td>
<td>$2,538,010</td>
<td>$2,656,530</td>
</tr>
</tbody>
</table>

#### Liabilities and Net Assets

**Liabilities:**

- Accounts payable and accrued liabilities: $130,860 (208,958)
- Unearned memberships, subscription and meeting revenue: 707,819 (622,967)

**Net Assets:**

Total liabilities: 811,679 (831,925)

Net Assets:

- Unrestricted:
  - Undesignated: 1,376,630 (1,504,927)
  - Board-designated: 303,649 (274,193)

- Temporarily restricted: 1,680,279 (1,779,120)
- Permanently restricted: 14,913 (14,346)

**Total Net Assets:**

- 1,726,331 (1,824,605)

**Total Liabilities and Net Assets:**

- 2,538,010 (2,656,530)

---

### Statements of Cash Flows

**For the Years Ended June 30, 2006 and 2005**

<table>
<thead>
<tr>
<th></th>
<th>2006</th>
<th>2005</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash flows from operating activities:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Changes in net assets</td>
<td>$(98,274)</td>
<td>$(115,307)</td>
</tr>
<tr>
<td>Adjustments to reconcile changes in net assets to net cash used by operating activities:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Net profit in investments in joint ventures</td>
<td>26,097</td>
<td>(42,599)</td>
</tr>
<tr>
<td>Unrealized (gain) loss on investments</td>
<td>800</td>
<td>(1,600)</td>
</tr>
<tr>
<td>(Increase) decrease in assets:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Accounts receivable</td>
<td>9,701</td>
<td>(15,536)</td>
</tr>
<tr>
<td>Interest receivable</td>
<td>(5,248)</td>
<td>(13,081)</td>
</tr>
<tr>
<td>Prepaid expenses</td>
<td>15,912</td>
<td>(11,478)</td>
</tr>
<tr>
<td>Restricted cash for endowment</td>
<td>832</td>
<td>(304)</td>
</tr>
<tr>
<td>Deposits</td>
<td>-</td>
<td>2,175</td>
</tr>
<tr>
<td>Increase (decrease) in liabilities:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Accounts payable and accrued liabilities</td>
<td>(105,098)</td>
<td>151,838</td>
</tr>
<tr>
<td>Unearned memberships, subscription and meeting revenue</td>
<td>84,852</td>
<td>30,403</td>
</tr>
<tr>
<td><strong>Total adjustments</strong></td>
<td>(26,010)</td>
<td>99,838</td>
</tr>
<tr>
<td>Net cash used by operating activities</td>
<td>(124,284)</td>
<td>(15,469)</td>
</tr>
</tbody>
</table>

**Cash flows from investing activities:**

<table>
<thead>
<tr>
<th></th>
<th>2006</th>
<th>2005</th>
</tr>
</thead>
<tbody>
<tr>
<td>Distributions from joint ventures</td>
<td>36,107</td>
<td>20,579</td>
</tr>
<tr>
<td>Net change in investments</td>
<td>108,000</td>
<td>1,002</td>
</tr>
<tr>
<td><strong>Net cash provided by investing activities</strong></td>
<td>144,107</td>
<td>21,581</td>
</tr>
</tbody>
</table>

**Net increase in cash:**

<table>
<thead>
<tr>
<th></th>
<th>2006</th>
<th>2005</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash, beginning of year</td>
<td>77,739</td>
<td>71,627</td>
</tr>
<tr>
<td><strong>Cash, end of year</strong></td>
<td>$97,562</td>
<td>$77,739</td>
</tr>
</tbody>
</table>

---

### Notes to Financial Statements

**June 30, 2006 and 2005**

**Note A – Description of organization**

The Institute of Mathematical Statistics (the Institute) is an international professional and scholarly society devoted to the development and dissemination of the theory and applications of statistics and probability. Its activities include sponsorship of journals and other scientific publications, organization of scientific meetings and cooperation with other scientific organizations.


The Institute is an international organization of approximately 4,400 statisticians, probabilists, epidemiologists and econometricians from industry, academia and government.

**Note B – Summary of significant accounting policies**

**Basis of accounting**

The Institute maintains its accounting records and prepares its financial statements on the accrual basis.

**Financial statement presentation**

The financial statements have been prepared in accordance with accounting principles generally accepted in the United States of America for not-for-profit organizations. The financial activities are classified into three classes of net assets: unrestricted, temporarily restricted and permanently restricted net assets.

**Unrestricted net assets:** These amounts consist of net assets that are not subject to donor-imposed restrictions. Unrestricted net assets are expendable resources used to support the Institute’s core activities. These net assets may be designated for specific purposes by action of the Council to be used for future periods.
NOTE B -- Summary of significant accounting policies (continued)

Temporarily restricted: Those net assets and activities which are donor restricted for: (a) support of specific operating activities; (b) investment for a specified term; (c) use in a specified future period; or (d) acquisition of long-lived assets.

Permanently restricted: Those net assets and activities which are permanently donor restricted for holdings of: (a) assets donated with stipulations that they be preserved and not be sold; or (b) assets donated with stipulations that they be invested to provide a permanent source of income. Permanently restricted net assets consist of cash gifts restricted by donors to establish a fund honoring the memory of Professor Le Cam.

Certain reclassifications have been made to the 2005 financial statements to conform with the 2006 financial statements presentation. Such reclassifications had no effect on net assets as previously reported.

Revenue and support recognition

Membership dues and subscription fees are recognized as revenue on a straight-line basis over the term of the applicable membership and subscription periods. Membership and subscription periods run from January 1 to December 31. Any time a member or non-member subscribes, he/she is entitled to all issues of the journal(s) published during the subscription period. The unearned portion of the revenue is recorded as a liability under the unearned memberships, subscription and meeting revenue in the Statements of Financial Position.

The Institute recognizes contributions upon the earlier of receipt or when a pledge is executed. Contributions without donor-imposed restrictions are reported as unrestricted support. Contributions with donor-imposed restrictions are reported as either temporarily restricted or permanently restricted for support, depending upon the type of restriction. The Institute does not solicit contributions.

Income taxes

The Institute is a qualified organization exempt from federal income taxes under the provisions of Section 501(c)(3) of the Internal Revenue Code.

Use of estimates

The preparation of financial statements in conformity with generally accepted accounting principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and reported amounts of revenues and expenses during the reporting period.

NOTE D -- Investments

The Institute maintains accounts with Merrill Lynch for operating, operating reserve and reserve funds. Investments include mutual funds carried at their fair market value and certificates of deposit at various institutions maturing at various dates. The investments are immediately convertible to cash with maturing ranges from one month to less than two years. Investments at June 30, 2006 and 2005 were as follows:

<table>
<thead>
<tr>
<th></th>
<th>2006</th>
<th>2005</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mutual funds (cost $200,000)</td>
<td>$178,600</td>
<td>$179,400</td>
</tr>
<tr>
<td>Certificates of deposit at various institutions</td>
<td>$2,025,000</td>
<td>$2,133,000</td>
</tr>
<tr>
<td>Total</td>
<td>$2,203,600</td>
<td>$2,312,400</td>
</tr>
</tbody>
</table>

NOTE E -- Investments in joint ventures (continued)

The following is a summary of the financial position and results of operations of the joint ventures for the years ended June 30:

<table>
<thead>
<tr>
<th>Current Index to Statistics</th>
<th>Journal of Computational and Graphical Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>2006</td>
<td>2005</td>
</tr>
<tr>
<td>Current assets</td>
<td>Total assets</td>
</tr>
<tr>
<td>$222,824</td>
<td>$231,151</td>
</tr>
<tr>
<td>$186,694</td>
<td>$169,188</td>
</tr>
<tr>
<td>Current liabilities</td>
<td>Total liabilities and co-sponsors' equity</td>
</tr>
<tr>
<td>$67,628</td>
<td>$49,625</td>
</tr>
<tr>
<td>$67,763</td>
<td>$58,146</td>
</tr>
<tr>
<td>Undistributed co-sponsors' equity</td>
<td>155,196</td>
</tr>
<tr>
<td>Total liabilities and co-sponsors' equity</td>
<td>$222,824</td>
</tr>
<tr>
<td>Revenue</td>
<td>Net income</td>
</tr>
<tr>
<td>$107,870</td>
<td>$45,884</td>
</tr>
<tr>
<td>$127,591</td>
<td>$70,113</td>
</tr>
<tr>
<td>$108,782</td>
<td>$7,889</td>
</tr>
<tr>
<td>$109,292</td>
<td>$18,858</td>
</tr>
</tbody>
</table>

NOTE F -- Retirement plan

The Institute participates in an employer matching 403(b) retirement annuity plan. The Institute matches 200% of the contributions of eligible employees up to 10% of the employee's gross salary. Employees who have completed three years of service are eligible to participate. The Institute contributed $8,373 and $8,025 for the years ended June 30, 2006 and 2005, respectively.
NOTE G – Functional expenses
Program and general and administrative expenses for the year ended June 30, 2006 were as follows:

<table>
<thead>
<tr>
<th>Program</th>
<th>General and Administrative</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>Production expenses (see Note H)</td>
<td>$ 559,689</td>
<td>$ 559,689</td>
</tr>
<tr>
<td>Editorial expenses (see Note H)</td>
<td>256,687</td>
<td>256,687</td>
</tr>
<tr>
<td>Management fee</td>
<td>137,008</td>
<td>137,008</td>
</tr>
<tr>
<td>Salaries, payroll taxes</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>and employee benefits</td>
<td>53,689</td>
<td>53,689</td>
</tr>
<tr>
<td>Mailing and shipping at press</td>
<td>156,061</td>
<td>156,061</td>
</tr>
<tr>
<td>Scientific meetings</td>
<td>83,178</td>
<td>83,178</td>
</tr>
<tr>
<td>Business meetings</td>
<td>6,406</td>
<td>6,406</td>
</tr>
<tr>
<td>Rent and utilities</td>
<td>2,210</td>
<td>2,210</td>
</tr>
<tr>
<td>Contributions to other organizations</td>
<td>8,601</td>
<td>8,601</td>
</tr>
<tr>
<td>Postage and shipping from office</td>
<td>19,521</td>
<td>19,521</td>
</tr>
<tr>
<td>Computer equipment and software</td>
<td>1,303</td>
<td>1,303</td>
</tr>
<tr>
<td>Professional fees</td>
<td>19,008</td>
<td>19,008</td>
</tr>
<tr>
<td>Insurance</td>
<td>15,140</td>
<td>15,140</td>
</tr>
<tr>
<td>Storage</td>
<td>6,209</td>
<td>6,209</td>
</tr>
<tr>
<td>Printing</td>
<td>8,476</td>
<td>8,476</td>
</tr>
<tr>
<td>Credit card fees and refunds</td>
<td>15,060</td>
<td>15,060</td>
</tr>
<tr>
<td>Supplies</td>
<td>608</td>
<td>608</td>
</tr>
<tr>
<td>Telephone</td>
<td>1,355</td>
<td>1,355</td>
</tr>
<tr>
<td>Membership drives and publicity</td>
<td>15,940</td>
<td>15,940</td>
</tr>
<tr>
<td>Office expense and other</td>
<td>2,689</td>
<td>2,689</td>
</tr>
<tr>
<td>Electronic developments</td>
<td>35,349</td>
<td>35,349</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td><strong>$ 1,385,279</strong></td>
<td><strong>$ 1,385,279</strong></td>
</tr>
</tbody>
</table>

NOTE G – Functional expenses (continued)
Program and general and administrative expenses for the year ended June 30, 2005 were as follows:

<table>
<thead>
<tr>
<th>Program</th>
<th>General and Administrative</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>Production expenses (see Note H)</td>
<td>$ 615,775</td>
<td>$ 615,775</td>
</tr>
<tr>
<td>Editorial expenses (see Note H)</td>
<td>241,333</td>
<td>241,333</td>
</tr>
<tr>
<td>Management fee</td>
<td>141,362</td>
<td>141,362</td>
</tr>
<tr>
<td>Salaries, payroll taxes</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>and employee benefits</td>
<td>72,107</td>
<td>72,107</td>
</tr>
<tr>
<td>Mailing and shipping at press</td>
<td>144,639</td>
<td>144,639</td>
</tr>
<tr>
<td>Scientific meetings</td>
<td>102,202</td>
<td>102,202</td>
</tr>
<tr>
<td>Business meetings</td>
<td>30,090</td>
<td>30,090</td>
</tr>
<tr>
<td>Rent and utilities</td>
<td>2,316</td>
<td>2,316</td>
</tr>
<tr>
<td>Contributions to other organizations</td>
<td>7,057</td>
<td>7,057</td>
</tr>
<tr>
<td>Postage and shipping from office</td>
<td>18,890</td>
<td>18,890</td>
</tr>
<tr>
<td>Computer equipment and software</td>
<td>3,588</td>
<td>3,588</td>
</tr>
<tr>
<td>Professional fees</td>
<td>18,460</td>
<td>18,460</td>
</tr>
<tr>
<td>Insurance</td>
<td>15,105</td>
<td>15,105</td>
</tr>
<tr>
<td>Storage</td>
<td>12,152</td>
<td>12,152</td>
</tr>
<tr>
<td>Printing</td>
<td>7,917</td>
<td>7,917</td>
</tr>
<tr>
<td>Credit card fees and refunds</td>
<td>12,935</td>
<td>12,935</td>
</tr>
<tr>
<td>Supplies</td>
<td>1,695</td>
<td>1,695</td>
</tr>
<tr>
<td>Telephone</td>
<td>1,383</td>
<td>1,383</td>
</tr>
<tr>
<td>Membership drives and publicity</td>
<td>7,747</td>
<td>7,747</td>
</tr>
<tr>
<td>Office expense and other</td>
<td>610</td>
<td>610</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td><strong>$ 1,438,903</strong></td>
<td><strong>$ 1,438,903</strong></td>
</tr>
</tbody>
</table>

NOTE J – Net assets
The following are net assets available at June 30:

<table>
<thead>
<tr>
<th>Fund</th>
<th>2006</th>
<th>2005</th>
</tr>
</thead>
<tbody>
<tr>
<td>Unrestricted:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Undesignated</td>
<td>$ 1,376,630</td>
<td>$ 1,504,927</td>
</tr>
<tr>
<td>Temporarily restricted:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Tweedie Memorial Fund</td>
<td>12,391</td>
<td>12,656</td>
</tr>
<tr>
<td>Le Cam Earnings Fund</td>
<td>2,522</td>
<td>1,690</td>
</tr>
<tr>
<td>Reserve Life Fund</td>
<td>181,011</td>
<td>141,933</td>
</tr>
<tr>
<td>New Researchers Meeting Fund</td>
<td>41,746</td>
<td>37,441</td>
</tr>
<tr>
<td>Development Fund</td>
<td>25,000</td>
<td>25,000</td>
</tr>
<tr>
<td>Laha Fund</td>
<td>50,692</td>
<td>64,619</td>
</tr>
<tr>
<td><strong>Total temporarily restricted</strong></td>
<td>303,649</td>
<td>274,193</td>
</tr>
<tr>
<td>Permanently restricted:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Le Cam Endowment</td>
<td>31,139</td>
<td>31,139</td>
</tr>
<tr>
<td><strong>Total net assets</strong></td>
<td><strong>$ 1,726,331</strong></td>
<td><strong>$ 1,824,605</strong></td>
</tr>
</tbody>
</table>
International Calendar of Statistical Events

IMS meetings are highlighted in maroon with the $\text{\textcircled{IMS}}$ logo and new or updated entries have the $\text{\textcircled{NEW}}$ symbol. t means telephone, f fax, e email and w website. Please submit your meeting details and any corrections to Elyse Gustafson at erg@imstat.org

March 2007

- March 10–11: Lahore University of Management Sciences, Pakistan. Workshop on Data Analysis. w http://web.lums.edu.pk/~casm

- March 11–14: Hyatt Regency Atlanta, Georgia. 2007 ENAR/IMS Spring Meeting. w www.enar.org/meetings.htm


- March 26–30: Edinburgh, UK. Workshop on smoothing-based and Gaussian-process based methods for non-parametric regression in environmental problems. Contact Marian Scott, University of Glasgow, marian@stats.gla.ac.uk

- March 27–30: Bielfeld, Germany. Statistik unter einem Dach / Statistics under one roof. w www.statistik2007.de/enhome/index.html e dagstat2007@uni-bielefeld.de

April 2007

- April 1–5: Honolulu, HI. Computational Intelligence, Statistics, and Data Mining in Earth Science. A Special Session at the IEEE Symposium on Computational Intelligence and Data Mining. Amy Braverman e Amy.Braverman@jpl.nasa.gov http://ieee-ssci.org/cidm2007/JSCISDME

- April 13–15: University of Wisconsin–Madison. First Graduate Student Conference in Probability at the University of Wisconsin–Madison. e guettes@math.wisc.edu w www.math.wisc.edu/~hkang/student_probability_conference.html


May 2007


- May 21–22: Lahore, Pakistan. 3rd National Conference on Statistical Sciences and its Application to Engineering, Health, Industrial, Computer and Telecom Technology. Contact Dr Munir Ahmad t +92-42-5875853 f +92-42-5752547 e dmunir@brain.net.pk or contact ISROSS Conference Secretariat, Prof. Akhlaq Ahmad t +92-42-5314437-5314438 f +92-42-5752547 e secretary@isoss.com.pk


- May 23–26: Philadelphia, PA. Interface 2007 Conference on Systems Biology. Contact Alan J. Izenman, Department of Statistics, Speakean Hall, 1810 North 13th Street, Philadelphia, PA 19122-6083 t (215) 204-8166 e alan@temple.edu

May 29–June 1: Chania, Crete. XII International Conference on Applied Stochastic Models and Data Analysis. w http://www.asmda.com/id7.html


June 2007

- June 1–3: Windsor, ON, Canada. 16th International Workshop on Matrices and Statistics. e lwms@uwindsor.ca w http://www.uwindsor.ca/lwms

- June 2–5: Cornell University, NY. Workshop on Random Matrices. w www.math.cornell.edu/~durrett/

- June 9–12: Rome, Italy. 6th International Workshop on Objective Bayesian Analysis. Short course on June 8. e brunero.liseo@uniroma1.it w http://3w.eco.uniroma1.it/OB07

- June 10–13: St John’s, Newfoundland. 35th Annual Meeting of the Statistical Society of Canada. Local Arrangements Chair: Brajendra Surtradhar e bsuratdh@math.mun.ca t (709) 737-8731 f (709) 737-8731

- June 10–15: Ascona, Switzerland. Statistics for Biomolecular Data Integration and Modeling. Christina Kunzli e kunzli@stat.math.ethz.ch w www.stat.math.ethz.ch/talks/Ascona_07/

- June 12–14: The University of Jordan, Amman, Jordan. Ordered Statistical Data & Inequalities: Theory & Applications. w www.ju.edu.jo/osdi Contact Prof. Mohammad Z. Raqab, University of Jordan, t +962-06-5355000 ext 3135 f +962-6-5355570 e mraqab@ju.edu.jo;
July 9–11: Vienna, Austria. MCP 2007 Vienna: 5th international conference on multiple comparison procedures. w www.mcp-conference.org


July 22–25: Auburn University, AL. First International Workshop in Sequential Methodologies 2007. Co-Chairs Nitis Mukhopadhyay nitis.mukhopadhyay@uconn.edu and Mark Carpenter carpedm@auburn.edu w http://www.stat.auburn.edu/iwsm2007/


August 16–20: Mikulov, Czech Republic. ISI satellite msg: Computational Environmetrics: Protection of Renewable Environment and Human and Ecosystem Health (TIES07)

August 18–20: The Azores Archipelago, Portugal. ISI satellite msg: ISBIS-2007: International Symposium on Business and Industrial Statistics. Contact Francisco Samaniego, Program Chair e fsamaniego@ucdavis.edu or Bovas Abraham, ISBIS President e babraham@uwaterloo.ca w http://www.isbis2007.uac.pt

August 19–20 (Provisional date): DMCT, Universidade do Minho, Guimaraes, Portugal. ISI satellite msg: Assessing Student Learning in Statistics


August 22–29: Lisbon, Portugal. 56th Session of the ISI. Registration and abstract submission are now open. w http://www.isis2007.com.pt/

August 30–31: Faculty of Medicine of Lisbon, Lisbon. ISI satellite msg: International Conference on Statistical Methods for Risk Analysis Conference (ICSMRA)
International Calendar continued

August 2007 continued
August 30 – September 1: Aveiro, Portugal. ISI satellite mtg: Statistics for Data Mining, Learning and Knowledge Extraction w http://www.mat.ua.pt/iasc07/
August 30 – September 1: FEUP (Faculty of Engineering of the University of Porto). ISI satellite mtg: Probability and Statistics in Science and Technology. w http://pagnas.fe.up.pt/~bsconf07/
August 31 – September 2: S3RI, University of Southampton, UK. ISI satellite mtg: Innovative methodologies for censuses in the new millennium. e censusmeet@s3ri.soton.ac.uk w http://www.s3ri.soton.ac.uk/is2007/

September 2007
September 3–5: University of Pisa, Faculty of Economics, Italy. ISI satellite mtg: Conference on Small Area Estimation
September 11–15: Belarusian State University, Minsk, Republic of Belarus. 8th International Conference on Computer Data Analysis and Modelling: Complex Stochastic Data and Systems. Contact Prof Dr Yuriy Kharin e kharin@bsu.by w http://www.cdam.bsu.by

October 2007
October 19–20: Carnegie Mellon University, Pittsburgh, PA. 9th Workshop on Case Studies of Bayesian Statistics. Jay Kadane e kadane@stat.cmu.edu w http://workshop.stat.cmu.edu/bayes9

December 2007
December 28–30: Shin-Juang, Taipei County, Taiwan. International Conference on Multiple Decisions and Related Topics in Honor of DY Huang. Contacts: Prof. Ming-Chung Yang e yang@stat.ncu.edu.tw; Prof. Sheng-Taing Tseng e sttseng@stat.nthu.edu.tw; Prof. Fu-Chuen Chang e changfc@math.nsysu.edu.tw

January 2008
January 9–11: Bormio, Italy. MCMski II: Markov Chain Monte Carlo in Theory and Practice. 3rd joint international meeting of the IMS and ISBA. Program Chairs: Bradley P. Carlin and Antonietta Mira. e w http://musing.unipv.it/IMS-ISBA-08/

March 2008

May 2008
May 25–29: Ottawa, Canada. 2008 Joint Meeting of SSC and the Société Française de Statistique. Local Arrangements: Pierre Lavallée, Statistics Canada e pierre.lavallee@statcan.ca. Program: Bruno Rémillard (HEC Montréal) e bruno.remillard@hec.ca w http://www.ssc.ca/2008/index_e.html

July 2008

August 2008

March 2009

July 2009

August 2009
August 2–6: Washington, DC. IMS Annual Meeting at JSM2009

August 2010

July 2011
July 31 – August 4: Miami Beach, Florida. IMS Annual Meeting at JSM2011.

July 2012
July 29 – August 2: San Diego, California. JSM2012.

August 2014
August 3–7: Boston, MA. JSM2014.
Membership and Subscription Information


Individual and Organizational Memberships: Each individual member receives the IMS Bulletin and may elect to receive one or more of the five scientific journals. Members pay annual dues of $75. An additional amount is added to the dues of members depending on the scientific journal selected as follows: Statistical Science ($20), The Annals of Statistics ($40), The Annals of Probability ($40), and The Annals of Applied Probability ($30). The Annals of Applied Statistics is free to subscribers of The Annals of Statistics. Of the total dues paid, $28 is allocated to the Bulletin and the remaining amount is allocated among the scientific journals received. Reduced membership dues are available to full-time students, new graduates, permanent residents of countries designated by the IMS Council, and retired members. Organizational memberships are available to institutions at $680 per year and to corporations at $850 per year. Organizational memberships are available to departments, corporations, government agencies and other similar research institutions at $150 per year. Organizational members may subscribe to the journals at an additional cost.


The IMS Bulletin publishes articles and news of interest to IMS members and to statisticians and probabilists in general, as well as details of IMS meetings and an international calendar of statistical events. Views and opinions in editorials and articles are not to be understood as official expressions of the Institute’s policy unless so stated; publication does not necessarily imply endorsement in any way of the opinions expressed therein, and the IMS Bulletin and its publisher do not accept any responsibility for them. The IMS Bulletin is copyrighted and authors of individual articles may be asked to sign a copyright transfer to the IMS before publication.

The IMS Bulletin (ISSN 1544-1881) is published ten times per year in January/February, March, April, May, June, July, August/September, October, November and December by the Institute of Mathematical Statistics, 3163 Somerset Dr, Cleveland, Ohio 44122, USA. Periodicals postage paid at Cleveland, Ohio, and at additional mailing offices. Postmaster: Send address changes to Institute of Mathematical Statistics, 9650 Rockville Pike, Suite L2407A, Bethesda, MD 20814-3998.

Copyright © 2007 by the Institute of Mathematical Statistics.

Printed by The Sheridan Press, 450 Fame Avenue, Hanover, PA 17331, USA.

Information for Advertisers

General information

The IMS Bulletin and webpages are the official news organs of the Institute of Mathematical Statistics. The IMS Bulletin, established in 1972, is published 10 times per year. Circulation is 4,698 paper copies (December 2006); the Bulletin is also available free online in PDF format at www.imstat.org/bulletin; it is usually posted online about two weeks before mailout. Subscription to the IMS Bulletin costs $60. To subscribe, call (301) 634 7029 or email staff@imstat.org. The IMS website, www.imstat.org, established in 1996, receives over 30,000 visits per month (31,338 in January 2005). Public access is free.

Advertising rates and requirements

Ad rates include copy in IMS Bulletin and on IMS web page (same price for placing ad in one medium). Ads will be posted on the web site within 7-10 days of receipt. See below for Bulletin deadlines.

We accept two kinds of adverts: camera-ready and text. Camera-ready ads should be sent as grayscale PDF with all fonts embedded. Text ads can be sent as a Word or plain text attachment, or in the body of an email. If you want a logo or other graphic to be included with your text ad, please send it separately as a grayscale 300 dpi TIFF. Please ask if you need help with these formats.

<table>
<thead>
<tr>
<th>Size</th>
<th>Width x Height</th>
<th>Words</th>
<th>Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Single Paragraph</td>
<td>(camera ready/PDF)</td>
<td>0-100</td>
<td>$150</td>
</tr>
<tr>
<td>½ Page</td>
<td>4.95” x 4” (125.2 x 102 mm)</td>
<td>101-200</td>
<td>$175</td>
</tr>
<tr>
<td>½ Page</td>
<td>7.5” x 4” (190 x 102 mm)</td>
<td>201-300</td>
<td>$225</td>
</tr>
<tr>
<td>⅝ Page</td>
<td>4.95” x 8” (125.2 x 203 mm)</td>
<td>301-450</td>
<td>$275</td>
</tr>
<tr>
<td>Full Page</td>
<td>7.5” x 8” (190 mm x 203 mm)</td>
<td>451-600</td>
<td>$325</td>
</tr>
</tbody>
</table>

Email your advert to Audrey Weiss, IMS Advertising Coordinator admin@imstat.org who will arrange for it to be placed in the Bulletin and on the website.

Deadlines and Mail Dates for IMS Bulletin

<table>
<thead>
<tr>
<th>Issue</th>
<th>Deadline for Advertisement</th>
<th>Online by</th>
<th>Scheduled Mail Date</th>
</tr>
</thead>
<tbody>
<tr>
<td>1: January/February</td>
<td>December 1</td>
<td>December 15</td>
<td>January 1</td>
</tr>
<tr>
<td>2: March</td>
<td>February 1</td>
<td>February 15</td>
<td>March 1</td>
</tr>
<tr>
<td>3: April</td>
<td>March 1</td>
<td>March 15</td>
<td>April 1</td>
</tr>
<tr>
<td>4: May</td>
<td>April 1</td>
<td>April 15</td>
<td>May 1</td>
</tr>
<tr>
<td>5: June</td>
<td>May 1</td>
<td>May 15</td>
<td>June 1</td>
</tr>
<tr>
<td>6: July</td>
<td>June 1</td>
<td>June 15</td>
<td>July 1</td>
</tr>
<tr>
<td>7: August/September</td>
<td>July 1</td>
<td>July 15</td>
<td>August 1</td>
</tr>
<tr>
<td>8: October</td>
<td>September 1</td>
<td>September 15</td>
<td>October 1</td>
</tr>
<tr>
<td>9: November</td>
<td>October 1</td>
<td>October 15</td>
<td>November 1</td>
</tr>
<tr>
<td>10: December</td>
<td>November 1</td>
<td>November 15</td>
<td>December 1</td>
</tr>
</tbody>
</table>
The purpose of the Institute is to foster the development and dissemination of the theory and applications of statistics and probability.

IMS: Organized September 12, 1935

Kakuro corner

How to play: Place single digits (1 to 9 inclusive) in the white boxes in the grid. The row or column of digits which make up a sequence must add up to the black box to the left or at the top. Each digit in a sequence must be different. In the example below, the first row sequence is to make 8:

No repeated digits in a sequence.

This row sequence doesn't add up to 8.

...this one does! (So does 1,2,5 and 3,1,4 and so on)

Solution 11 from last issue

Puzzle 12

Puzzle by www.yoogi.com

We're interested in your opinions about these Kakuro puzzles, and anything else in the IMS Bulletin— Please let us know what you think.

Thanks to Peter Huber for the feedback!