

# Summary Report 2009 - 2011

August 25, 2011

#### EXECUTIVE COMMITTEE 2009-2011

President Victor Pérez-Abreu (Guanajuato, Mexico)

Past President Jean Jacod (Paris, France)

President Elect Edward Waymire (Corvallis, USA)

Executive Secretary

Ada van Krimpen (ISI Office, Netherlands)

Membership Secretary

Josef Steinebach (Cologne, Germany)

Nakahiro Yoshida (Tokyo, Japan)

Treasurer José Manuel Corcuera (Barcelona, Spain)

#### COUNCIL MEMBER 2007-2011

Adam Jakubowski (Torun, Poland)

Claudia Klüppelberg (Munich, Germany)

Alexander Novikov (Sydney, Australia)

Philip Protter (Ithaca, USA)

Peter Spreij (Amsterdam, Netherlands)

Maria Eulalia Vares (Rio de Janeiro, Brazil)

#### COUNCIL MEMBER 2009-2013

Paolo Baldi (Rome, Italy)

Probal Chaudhuri (Calcutta, India)

Julia Brettschneider (Warwick, UK)

Ricardo Fraiman (Buenos Aires, Argentina)

Zenghu Li (Beijing, China)

Nancy Reid (Toronto, Canada)

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# Summary Report 2009-2011

### 1. Executive Report and State as of August 25, 2011

Appendix A includes an Executive Report and the state of the Bernoulli Society as of August 25, 2011.

## 2. From the Statutes of the Bernoulli Society

The objectives of the Bernoulli Society are the advancement of the sciences of probability (including stochastic processes) and mathematical statistics and of their applications. These would include all those aspects of human endeavour, which are directed towards the increase of natural knowledge and the welfare of mankind.

The activities of the Bernoulli Society include organizing or sponsoring international and regional meetings and publications, on its own or jointly with other professional societies.

## 3. Pending strategic issues at the beginning of the term in 2009

- 3.1) Negotiate with Elsevier for the new agreement of sponsorship for the journal Stochastic Processes and their Applications, starting July 2011.
- 3.2) Revise agreement with IMS for the publication of Bernoulli Journal and Bernoulli News, ending December 2011.
- 3.3) Revise agreements for joint IMS-BS co-sponsored open access electronic journals.
- 3.4) Increase visibility of Bernoulli Journal and reduce its backlog.
- 3.5) Comprehend and profit from the financial situation

# 4. Strategic goals established for 2009-2011

- Increase membership of the Bernoulli Society
- Increase visibility of the Society.

# 5. Strategies and activities to attract members

(including suggestions from members)

- 5.1) Improve information in flyers and website.
- 5.2) Continue offering free memberships for PhD students and a reduced fee for young researchers.

- 5.3) Special applications for Ph.D. students were distributed in several Bernoulli Society meetings. These applications were approved by an Executive Committee or Council members attending the meeting.
- 5.4) Distribution of Bernoulli Society membership invitation flyers in strategic meetings.
- 5.5) From 2011 on, a 70% reduced membership fee is being offered to colleagues with resident in developing countries (as done by all ISI associations). The World Bank list of developing countries was adopted. This is longer than the one used in previous years.
- 5.6) Message to the members. At the beginning of 2010, the Membership Secretary, Josef Steinebach, sent an email message suggesting that all members invite their colleagues and students to join the Bernoulli Society. The message also included the suggestion to recommend Bernoulli Journal to their librarians.
- 5.7) Reminder of membership renewal in some issues of Bernoulli e-Briefs. The Membership Secretary, Josef Steinebach, prepared this information for the first e-Briefs issue of 2011, including also the suggestion to recommend Bernoulli Journal to librarians.
- 5.8) Reacting to cancel memberships. Since there were many cancelled memberships in 2010, the Membership Secretary sent a gentle message to these members, inviting them to rejoin the Society.
- 5.9) New benefits.
  - a) Starting in 2010 members receive the bimonthly information bulletin Bernoulli e-Briefs and the biannual print version of the renewed magazine Bernoulli News.
  - b) From 2011 onwards, the <u>Applied Probability Trust</u> offers Bernoulli Society members a 15% discount to the <u>subscription</u> of the journals Advances in Applied Probability and Journal of Applied Probability.

#### Membership figures up to date are as follows:

	2008	2009	2010	July 2011
Registered:	971	962	977	1069
New:	60	53	145	109
Cancelled:	50	59	142	10
Reinstated:	9	9	10	15

## 6. Strategies and activities to raise visibility

- 6.1) The 2013 Initiative was launched to promote the celebration of the 300th Anniversary of the publication of *Ars Conjectandi* by Jacob Bernoulli. See Appendix B for details.
- 6.2) Improve Bernoulli information and image with the participation of young colleagues:
  - a) The Bernoulli Society logo was redesigned.

- b) The magazine Bernoulli News was redesigned (<u>Vicky Fasen</u> and <u>Robert Stelzer</u>, Munich). New editor (2011-2013): <u>Victor Paranetos</u>, Lausanne.
- c) The <u>Bernoulli Society</u> website was redesigned by the webmaster <u>Björn Böttcher</u>, Dresden. Starting in summer 2010 there is a new domain and this website is now maintained the Bernoulli Society webmaster; before it was maintained by Hans Lucas, from the ISI Permanent Office.
- d) The <u>Bernoulli Journal</u> website was also redesigned by <u>Björn Böttcher</u> with the assistance of Hans Lucas (ISI-PO) and is part of the new Bernoulli Society website. However, the "Forthcoming papers" section is still maintained by Hans Lucas.
- e) A bimonthly electronic bulletin, Bernoulli e-Briefs, was launched in 2010 (Editors: Carenne Ludeña, Caracas and Ramsés Mena, Mexico City). New editor from August 2011 is Dario Spano (Warwick).
- f) New membership invitation flyer with updated information was produced (Rosy Dávalos, Guanajuato and Josef Steinebach, Cologne).
- 6.3) Bernoulli Journal (BJ) marketing
  - i) A new BJ flyer was designed for distribution in meetings organized or sponsored by the Bernoulli Society (Logistic by Rosy Dávalos, Guanajuato).
  - ii) The Membership Secretary, Josef Steinebach, sent email messages to all members at the beginning of 2010; he suggested recommending BJ to librarians in their institutions.
    - BJ figures for Institutional Subscriptions are:

2008	2009	2010	July 2011
198	264	278	280

- 6.4) Strengths cooperation with Elsevier to promote activities and awards. Recent initiatives and awards, related to the Stochastic Processes and their Applications journal and supported by Elsevier are:
  - Itô prize 2011
  - SPA Lévy Lecture 2011
  - SPA/Elsevier travel awards 2011
  - SPA/Elsevier best poster awards
  - Free access to the May 2010 "A Tribute to Kiyosi Itô" issue
- 6.5) A new <u>international web-based mentor programme for PhD students</u> in statistics and probability at universities in developing countries was recently launched, sponsored by the International Statistical Institute and the Bernoulli Society. This program is based in Oslo with Arnoldo Frigessi as coordinator.
- 6.6) Two new Bernoulli Society Prizes were approved by the Council:

- a) <u>Doeblin Prize</u>, for researchers at the beginning of their mathematical careers in the field of Probability, sponsored by Springer.
- b) The Bernoulli Prize for an Outstanding Survey Article in Probability or Mathematical Statistics, sponsored by the Bernoulli Society.
- 6.6) Meetings were supported promoting the participation of young researchers from developing countries:
  - a) ICM Satellite Conference on Probability and Stochastic Processes, Indian Statistical Institute, Bangalore, India, August 13-17, 2010.
  - b) <u>Young European Probabilists Workshop</u> (YEP), EURANDOM, The Netherlands, March 14-18, 2011.
  - c) <u>8th Workshop on Bayesian Nonparametrics</u>, Veracruz, Mexico, June 26-30, 2011.
  - d) <u>First African Congress on Statistics and Probability and Related Disciplines</u>, Dakar-Senegal, 2011.
- 6.7) There were ISI-World Bank funds for permanent residents in some developing countries to participate in the two Bernoulli Society meetings in 2010: The 28th European Meeting of Statisticians (Piraeus, Greece, August 17-22) and the 34th Conference on Stochastic Processes and their Applications (Osaka, Japan, September 6-10). Ten colleagues were selected to receive support to participate in one of these meetings. An adhoc assessment committee for selecting the applicants was appointed by the president and composed by Aad van der Vaart (Amsterdam, ERC), Ernesto Mordecki (Montevideo, SLAPEM), Kavita Ramana (Providence, CCSP), Shigeki Aida (Tohoku, SPA Osaka) and Politis Kostas (Piraeus, EMS Piraeus).
- 6.8) Sponsorship of non Bernoulli Society meetings:
  - a) 7th World Congress of the Bachelier Finance Society, Sydney, Australia, June 19-22, 2012.
  - b) ISI Young Statisticians Meeting, Dublin, Ireland, August 19-21, 2011.
  - **c)** <u>Fifth International Workshop in Applied Probability</u>, Madrid, July 5-8, 2010.

#### 7. Publications matters

- 7.1) Publications Committee 2009-2011: Olle Häggström (Gothenburg, until 2010), Claudia Klüppelberg (Munich), Peter McCullagh (Chicago), Michael Sørensen (Chair, Copenhagen), Eulialia Vares (Rio de Janeiro).
- 7.2) Favorable negotiations with Elsevier resulted in a new sponsorship agreement for the journal Stochastic Processes and their Applications, effective July 2011. This considers reduction of the Institutional Subscription by at least 34%, by the end of the year 2014, as well as delay open access, starting January 1, 2012, among other issues. There was an adhoc committee to conduct these negotiations, appointed by the

- president, composed of Frank den Hollander (Chair), Eulalia Vares, Michael Sorensen, Ed Waymire and Thomas Mikosch.
- 7.3) New agreement, effective January 2012, with the IMS to continue the publication of Bernoulli Journal and Bernoulli News was approved in July 2012.
- 7.4) A new IMS/BS Memorandum of Agreement for the publication of EJP/ECP was signed; it includes new electronic platforms for these two journals. Approved by the Council in June 2011.
  - Funding was approved to reduce the backlog of Bernoulli Journal (200 extra pages per year effective from 2009). The new agreement for publication of BJ considers this.
- 7.5) New editors were appointed by the Council.

#### 7.6.1) Official journals:

- a) <u>Bernoulli Journal</u>, Richard Davis for three years starting January 2010, replacing Holger Rootzén
- b) Stochastic Processes and Their Applications (Elsevier journal), Thomas Mikosch is the Editor-in-Chief from March 2009 to March 2012. An adhoc search committee and the Publications Committee nominated Takashi Kumagai as new Editor-in-Chief, starting March 2012. The adhoc committee, appointed by the president, comprised by Frank den Hollander (Chair), Eulalia Vares, Michael Sorensen, Ed Waymire and Thomas Mikosch...

#### 7.6.1) Co-sponsored open access electronic publications

- c) <u>Electronic Journal of Probability</u> (EJP), Michel Ledoux, for three years starting January 2012, replacing Bálint Tóth.
- d) <u>Electronic Communications in Probability</u> (ECP), Anton Bovier, for three years starting January 2012, replacing Timo Seppäläinen.
- e) <u>Electronic Journal of Statistics</u> (EJS), David Ruppert, for three years starting January 2010, replacing Larry Wasserman.
- f) Probability Surveys (PS), Laurent Saloff-Coste, for three years starting January 2012, replacing Geoffrey R. Grimmett
- g) <u>Statistics Surveys</u> (SS). Four Executive Editors representing each of the participating societies. Bernoulli Society representative is Sara van de Geer, starting 2010.

A joint IMS/BS Management Committee was appointed by the presidents of both societies to oversee the appointment of editors for EJP, ECP and PS in 2011. It is composed of Eulalia Vares (Chair), Steve Lalley, Susan Murphy and Michael Sorensen. The appointments are for three years.

There was a joint IMS/BS committee to find an editor for the EJS during the summer of 2009.

Statistics Surveys is sponsored by the <u>American Statistical Association</u>, the <u>Bernoulli Society</u>, the <u>Institute of Mathematical Statistics</u> and the <u>Statistical Society of Canada</u>. There are four Executives Editors

representing each of these societies. The Bernoulli Society representative is appointed upon the recommendation of the Publications Committee.

7.6.2) StatProb Probability and Statistics Encyclopedia.

Tom Liggett represents the Bernoulli Society in the Editorial Board.

- 7.6) Sponsorship of other publications:
  - a) New Springer Series Lévy Matters, as part of Lecture Notes in Mathematics.
  - b) Cooperation with Springer and other leading statistics societies to launch <a href="StatProb">StatProb</a> Statistics and Probability Encyclopedia.
- 7.7) The Council approved Working Rules (see Appendix D) and a new Publications Committee, starting August 2011:
  - Michael Sørensen, Denmark (statistics/stochastic processes), as chair, until the next Bernoulli Society World Congress in Istanbul in July of 2012.
  - Eulalia Vares, Brazil (probability), as past-editor of SPA, until Thomas Mikosch becomes a PC member.
  - Holger Rootzén, Sweden, (applied probability) as past editor of Bernoulli, until current Editor-in-Chief Richard Davis becomes a PC member.
  - Frank den Hollander, The Netherlands, (probability), for an initial term of two years.
  - Gareth Roberts, UK, (statistics/stochastic processes), for an initial term of two years.
  - Tony Cai, USA (mathematical statistics), for an initial term of two years.
  - Wilfrid Kendall, ex-officio, as President Elect.

# 8. World Congress in Probability and Statistics and the ISI World Statistics Congress

- 8.1) 8th World Congress in Probability and Statistics, Istanbul, Turkey, July 9-14, 2012, jointly organized with the IMS.
  - a) Arnoldo Frigessi was appointed chair of the Programme Committee by the IMS and the Bernoulli Society Councils.
  - b) Nakahiro Yoshida represents the Bernoulli Society in the Programme Committee as Scientific Secretary.
  - c) The Bernoulli Society Named Lectures are:
    - Bernoulli Lecture: Peter Green, U.K.
    - Kolmogorov Lecture: Stanislav Smirnov, Switzerland.
    - Laplace Lecture: Anestis Antoniadis, France.

- Tukey Lecture: Bin Yu, USA.
- Open Public Lecture: Peter Diggle, UK.
- Lévy Lecture: Maria Eulalia Vares, Brazil.
- Joint IMS-BS Doob Lecture: Ives Le Jan, France
- d) Upon recommendation of previous program and local organizer chairs, the EC approved support for the five first lectures. The Lévy Lecture is sponsored by Elsevier and the Doob Lecture by the Illinois Journal of Mathematics.
- 8.2) The Bernoulli Society participation in the ISI World Statistics Congress
  - a) 58<sup>th</sup> ISI World Statistics Congress in Dublin, August 21-26, 2011. The Bernoulli Society organized 12 Invited Paper Sessions and several Special Contributed Sessions. José Manuel Corcuera represented the Bernoulli Society in the Program Committee.
  - b) <u>Satellite Meeting on Dynamic Statistical Models</u>, Copenhagen, Denmark, August 17-19, 2011. Organizer Michael Sorensen.
  - c) Nakahiro Yoshida was appointed the Bernoulli Society representative in the programme committee of the 59<sup>th</sup> ISI World Statistics Congress in Honk Kong, 25-30 August, 2013.

# 9. Standing Committees activities supported by the EC

- 9.1) Committee for Conferences on Stochastic Processes and their Applications (CCSP)
  - a) Chair: Marta Sanz-Sole, Spain, until 2009 and James Norris, UK, starting 2010.
  - b) The CCSP has a prominent role in the new <u>Doeblin Prize</u>, for researchers at the beginning of their mathematical careers in the field of Probability. The prize is sponsored by Springer.
  - c) <u>34th. Conference on Stochastic Processes and their Applications</u>, Osaka, Japan, September 6-10, 2010, 406 participants.
  - d) <u>35th. Conference on Stochastic Processes and their Applications,</u> Oaxaca, Mexico, June 19-25, 2011, 257 participants.
  - e) The 36th SPA Conference will be held in Boulder, University of Colorado, USA, July 29 August 2, 2013.
  - f) Further venues are Buenos Aires in 2014 and Oxford in 2015.
- 9.2) European Regional Committee (ERC)
  - a) Chair: Aad van der Vaart, The Netherlands until the summer of 2010 and Markus Laszlo thereafter.
  - b) <u>28<sup>th</sup> European Meeting of Statisticians</u>, Piraeus, Greece, August 17-22, 2010, 450 participants.

c) <u>The European Young Statisticians Meetings</u> (EYSM) is a series of traditional conferences organized by and for young European statisticians. The Bernoulli Society is supporting the <u>17th EYSM</u> in Lisbon, 5-9 September, 2011.

### 9.3) <u>Latin American Regional Committee</u>

- a) Chair: José León until 2010 and Claudio Landim thereafter.
- b) The Bernoulli Society sponsors the <u>Francisco Aranda Ordaz Prize</u> organized by the Latin American Regional Committee (<u>SLAPEM</u>) every two/three years. It is a contest for the best Ph.D. thesis in probability and in statistics, written by Latin American students.
- c) XI Latin American Congress in Probability and Mathematical Statistics (CLAPEM), Caracas, Venezuela, November 1-6, 2009, 169 participants.

## 10. EC pending issues in progress as to August 2011

#### 10.1) Some publication issues

a) New editor for SPA, effective March 2012.

The nomination of the adhoc search committee is <u>Takashi Kumagai</u>. The adhoc committee was the same as for negotiations with Elsevier. The new Publications Committee already approved this nomination. There is now a need to pass this by the EC and the Council.

- b) The project of a Bernoulli Society Lecture Notes Series in Probability and Mathematical Statistics.
  - Springer is interested in this project. Scientific Secretary Nakahiro and President Victor Pérez-Abreu talked with Catriona Byrne from Springer in Osaka in September 2010. She presented two possibilities: as a part of Lecture Notes in Mathematics (LNM) and a separate series. The first option seems more convenient, since LNM sells very well. An example is Lévy Matters which is part of LNM. No further actions were taken.
- c) A problem with Springer related to the StatProb.com project, due to the resignation of John Kimmel. Michael Sorensen has been following up the discussions with the other leading societies.

#### 10.2) Bernoulli Journal issues:

- a) Formation of an adhoc committee to consider a long term solution for Bernoulli Journal, according to the recommendation given by the Council in June 2011.
- b) Elaborate a Marketing Plan for the Bernoulli Journal as recommended by the Council in June 2011.
- c) Revise and update the Bernoulli Society information in Bernoulli Journal, to update information, eliminating redundancy.

#### 10.3) 2013 Initiative

- a) Selection of Public Lectures in coordination with program committees of corresponding meetings. (This might be a source of conflict).
- b) The price of the printed version of the 2013 Special Issue has to be decided, as well as the way to purchase it.
- c) Follow up of the work of the initial group for the IYoStat and define the participation of the Bernoulli Society.
- d) Follow up of the lectures planned in meetings of several societies: IMS, Swiss Statistical Societies, and Mathematical Congress of the Americas).

#### 10.4) Prizes and Lectures

- a) Select a committee and call for nominations for The Bernoulli Prize for an Outstanding Survey Article in Mathematical Statistics.
- b) Joint IMS/BS Schramm Lecture proposal by IMS. It already approved by the Executive Committee; needs to be passed by the Council.

#### 10.5) The 8th World Congress in Probability and Statistics in 2012.

- a) Transfer 7500 Euros to the World Congress local organizers for the support of four Bernoulli Society Named Lectures and an Open Lecture.
- b) World Bank Funds to support participation of colleagues from developing countries. The EC decided to use these funds for the World Congress. Two tasks are needed:
- i) Organize the way the applications are going to be done. Last year the ISI Permanent Office received the applications.
- ii) Form an assessment committee for applications. It is suggested to keep part of the 2010 committee: Aad van der Vaart (Amsterdam), Ernesto Mordecki (Montevideo) and Kavita Ramana (Providence) in addition to a representative from the Local Organizing Committee.
- c) Organization of a joint IMS/BS panel session on a subject to be decided. It is felt that a similar session in the Singapore World Congress on "PhD Programs in Probability and Statistics" was not a success, as most of the panel members simply presented graduate programs from their own institutions.
- d) Next venue: Ed Waymire has had some conversations with the probability group in Vancouver, Canada to explore the possibility that they organize the World Congress there in 2016. There is also an interest from Australia in 2020. It is suggested to have a joint IMS/BS council meeting in Istanbul to decide on future venues.

#### 10.6) Collaboration with other societies

a) With the American Mathematical Society (AMS).

As described in the 2013 Initiative (Appendix B) a new collaboration with the AMS started to produce a Bernoulli Family Special Issue of

the Bulletin of the American Mathematical Society (AMS). President Elect Ed Waymire and President Victor Pérez-Abreu sent a list of suggestions for possible subjects and authors to the Editor-in-Chief of the Bulletin of the AMS. These suggestions were based on proposals from the Executive Committee, Council and some other members. Feedback from the Bulletin of the AMS is expected.

b) With the European Mathematical Society (EMS).

Marta Sanz-Solé, president of the EMS, proposed an agreement to collaborate with the Bernoulli Society, based on conversations with President-Elect Ed Waymire and President Victor Pérez-Abreu had with her at the SPA Oaxaca meeting. The agreement was sent to Markus Laszlo, chair of the European Regional Committee (ERC) for comments and suggestions. Taking into account the feedback from the ERC, the agreement has to be passed by the Executive Committee and the Council.

c) Further collaboration with the Institute of Mathematical Statistics.

There have been talks with Ruth Williams, new IMS President, to start a PhD Satellite Lecture Series before jointly organized meetings.

#### 10.7) Membership issues

- a) The recent increase in membership is mainly due to subsidies of PhD students, although this kind membership was approved in 2008. The Executive Committee has to establish a follow-up procedure for those who which to remain as members.
- b) There is no significant increase in the number of paid members. However, there were a high number of cancelled memberships in 2010, mainly IMS/BS joint memberships. There are two suggestions to correct this:
  - i) Invest efforts in follow-ups before routine cancellation.
  - ii) Improve the IMS/BS membership advertising for applications handled by the IMS.
  - iii) Resend out again the message/commercial sent in 2010, suitable modified concerning joint memberships.
  - iv) Keep on advertising the Society during conferences through distribution of flyers. For the year 2012, there are two good opportunities: the 8<sup>th</sup> World Congress in Istanbul, Turkey and the German Stochastic Days in Mainz, where at least 500 participants are expected in each meeting.
  - v) A revision of email addresses is needed.
- c) There are known examples of colleagues attempted to apply for a BS or ISI/BS/IMS membership and have complained about how much time it takes. It is suggested that ISI investing efforts to correct this.
- 10.8) Rules for supporting meetings. (Treasurer, José Manuel Corcuera is working on a proposal).

10.9) Agreement between the editors of Lévy Matters and the Bernoulli Society for the sponsorship of this publication.

This is a Springer request. The proposal is that after an initial term, the editors are selected by the Bernoulli Society Publications Committee (President Victor Pérez-Abreu is preparing a proposal based on suggestions by Springer).

#### 10.10) Standing Committees not functioning and a new Regional Committee

- a) CSPSP. Following a recommendation of the Executive Committee, Eva Vedel Jensen was approached to explore the possibility to chair this committee. She did not accept. It has also been suggested to change the scope of this committee to Stochastics on Science. This is a sensitive issue since the Bernoulli Society has its roots in the CSPSP.
- b) East Asian Pacific has not been functioning for at least 8 years. There were some talks with Louis Chen, Tim Brown (last EAPRC chair) and J. C. Lee (ISI President Elect) to try to revive this committee, without success. A suggestion is to identify two colleagues from the region and take the opportunity of the 59<sup>th</sup> ISI WSC in Hong Kong to reorganize this committee.
- c) Stochastic Science Institutes (SCI). Last chair was Frank den Hollander, who stepped down in 2007. He sent the President a summary of the activities of this committee as well as some recommendations. Alan Karr might have been approached to be the chair, but there has no follow up.
- d) African Regional Committee. It was approved by the EC to explore the possibility of starting a regional committee in Africa. The key issue is to identify a few colleagues from that region as well as some colleagues from Europe and USA who have had successful collaborations with Africa, and organize an initial group that can plan this new regional committee.

# 11. Report on Elections

Following Article 9.1 in the Statutes, at each ordinary meeting of the Society held at an ISI Session a Nominating Committee shall be established consisting of the President, the President-Elect and one representative from each of the standing committees. The Nominating Committee shall be elected by the General Assembly on the recommendation of the Council and shall be chaired by the President-Elect.

#### **Nominating Committee (2009-2011)**

- Edward Waymire (Chair, Corvallis, USA), President Elect
- Víctor Pérez-Abreu (Guanajuato, Mexico), President
- Jean Jacod (Paris, France)
- Zenghu Li (Beijing, China)
- Thomas Mikosch (Copenhagen, Denmark)
- Marta Sanz-Solé (Barcelona, Spain)

- Maria-Eulalia Vares (Rio de Janeiro, Brazil)
- Nakahiro Yoshida (Tokyo, Japan)

With the goal to attain geographic, gender and scholarly diversity the following proposal was approved by the Council.

#### **Proposed President Elect (2011-2013)**

Wilfrid Kendall (Warwick, UK)

#### Continuing Council (2009-2013)

- Paolo Baldi (Rome, Italy)
- Probal Chaudhuri (Calcutta, India)
- Julia Brettschneider (Warwick, UK)
- Ricardo Fraiman (Buenos Aires, Argentina)
- · Zenghu Li (Beijing, China
- Nancy Reid (Toronto, Canada)

#### Proposed new Council (2011-2015)

- Martin Barlow (Vancouver-BC, Canada)
- Alice Guionnet (Lyon, France)
- Arturo Kohatsu-Higa (Osaka, Japan)
- Mikhail Lifshits (St. Petersburg, Russia)
- Alejandro Ramirez (Santiago, Chile)
- Neville Weber (Sydney, Australia)

#### **Proposed Nominating Committee (2011-2013)**

- President: Edward Waymire (USA)
- President Elect (Committee Chair): Wilfrid Kendall (UK)
- LARC-SLAPEM: Pablo Ferrari (Argentina)
- CCSP: Bálint Tóth (Hungary)
- PC: Maria Eulalia Vares (Brazil)
- ERC: Claudia Klüppelberg (Germany).
- Council: Probal Chaudhuri (India)
- Council: Nancy Reid (Canada)
- Ex officio: Nakahiro Yoshida (Japan)

# Appendix A

#### **Executive Report**

#### Current state as of August 25 2011

<b>Executive Committee</b>	Name	Nationality
President	Victor Pérez-Abreu	Mexico
Past President	Jean Jacod	France
President Elect	Edward Waymire	USA
Executive Secretary	Ada van Krimpen	Netherlands
Membership Secretary	Josef Steinebach	Germany
Scientific Secretary	Nakahiro Yoshida	Japan
Treasurer	José Manuel Corcuera	Spain
Council Members		
2007-2011	Adam Jakubowski	Poland
	Claudia Klüppelberg	Germany
	Alexander Novikov	Australia
	Philip Protter	USA
	Peter Spreij	Netherlands
	Maria Eulalia Vares	Brazil
2009-2013	Paolo Baldi	Italy
	Probal Chaudhuri	India
	Julia Brettschneider	U.K.
	Ricardo Fraiman	Argentina
	Zenghu Li	China
	Nancy Reid	Canada
Committee Chairs		
Conferences on	James Norris	U.K.
Stochastic Processes		
<u>Publications Committee</u>	Michael Sørensen	Denmark
Regional Committee Chairs		
<u>European</u>	Laszlo Markus	Hungary
<u>Latin America</u>	Claudio Landim	Brazil
Membership		
Number of Members	2011 2010 20	009

#### Offers to become a member with full membership benefits

1069

• Ph D students join for free

Registered members

- 50% fee reduction for the first year of membership
- 50% fee reduction for the first two years of postdocs.
- (new) 70% fee reduction for members from developing countries (new list)

977

962

Possibility of joint BS-IMS or BS-IMS-ISI memberships.

#### **Benefits**

- Reduced registration fees for meetings sponsored by the Bernoulli Society.
- Free of charge access to online versions of the two <u>Official Publications</u>, back to volume 1.
- Members receive the print version of the magazine <u>Bernoulli News</u> and the new bimonthly electronic information bulletin <u>Bernoulli e-Briefs</u>.
- Reduced rates for some publications in probability and statistics, some new.

#### **Journals**

#### Official Publications

1) Bernoulli Journal (BJ)

Editor-in-Chief: Richard Davis, USA

Institutional Subscriptions: 264 (2009) 278 (2010) 280 (July 2011)

#### Recent strategic and management initiatives related to BJ:

- Special Issue in 2013 to celebrate the 300 Anniversary of the Ars Conjectandi (and Law of Large Numbers) by Jacob Bernoulli.
   Appointed guest editors are Richard Davis and Thomas Mikosch.
- New Memorandum of Agreement with IMS to provide publication and subscriptions services of BJ and Bernoulli News, effective January 2012.
- 200 extra pages per year to reduce backlog, effective 2009.
- New BJ website and promotional flyer were designed.
- 2) <u>Stochastic Processes and Their Applications</u> (SPA), an Elsevier Journal Editor-in-Chief: Thomas Mikosch, Denmark

A new favourable agreement with Elsevier for the publication of SPA, was achieved, effective July 1, 2011. This includes reduction of Institutional prices from 2010 to 2014 as well as delay open access, starting January 2012.

Recent initiatives and awards related to this journal and supported by Elsevier are:

- <u>Itô prize 2011</u>
- SPA Lévy Lecture 2011
- SPA/Elsevier travel awards 2011
- SPA/Elsevier best poster awards
- Free access to the May 2010 "A Tribute to Kiyosi Itô" issue

#### Co-published open access electronic publications

- 3) Electronic Journal of Probability (EJP)
- 4) Electronic Communications in Probability (ECP)
- 5) Electronic Journal of Statistics (EJS)
- 6) Probability Surveys (PS)
- 7) Statistics Surveys (SS)

A new Memorandum of Agreement for the publication with EJP/ECP was signed; it includes new electronic platforms for these two journals. New Editors-in-Chief were also approved by the Council appointed during the term.

#### **Prizes and Awards**

- 1) (new) The Bernoulli Prize for an Outstanding Survey Article, to recognize authors of an influential survey publication in the areas of probability and mathematical statistics, respectively. Sponsored by the Bernoulli Society.
- 2) (new) <u>Doeblin Prize</u>, awarded for outstanding work in the field of probability, to a single individual who is at the beginning of his or her mathematical career. Sponsored by Springer.
- 3) <u>Itô Prize</u>, awarded to the best paper in <u>Stochastic Processes and their</u> Applications published in a period of two years (Elsevier).
- 4) <u>SLAPEM Francisco Aranda-Ordaz Prize</u>, awarded to the best Ph.D. thesis in probability and in statistics written by students from Latin America. Sponsored by the Bernoulli Society

#### **Organized Conferences**

- 8<sup>th</sup> Bernoulli Society World Congress in Probability and Statistics, Istanbul, Turkey, July 9-14, 2012, jointly organized with the IMS.
  - Arnoldo Frigressi was appointed Chair of the Programme Committee. Announcement of Bernoulli Society Named Lectures:
    - Bernoulli Lecture: Peter Green, U.K.
    - · Kolmogorov Lecture: Stanislav Smirnov, Switzerland
    - Laplace Lecture: Anestis Antoniadis, France
    - Lévy Lecture: Maria Eulalia Vares, Brazil
    - Tukey Lecture: Bin Yu, USA.
    - Open Public Lecture: Peter Diggle, UK.
    - Joint IMS-BS Doob Lecture: Ives Le Jan, France.
- 2) Bernoulli Society participation in the 58<sup>th</sup> <u>ISI World Statistics Congress</u> in Dublin, Ireland, August 21-26, 2011. Organization of
  - 12 Invited Paper Sessions and several Special Contributed Sessions
  - <u>Satellite Meeting on Dynamic Statistical Models</u>, Copenhagen, Denmark, August 17-19, 2011.
- 3) <u>34th. Conference on Stochastic Processes and their Applications</u>, Osaka, Japan, September 6-10, 2010, 406 participants.
- 4) <u>35th. Conference on Stochastic Processes and their Applications</u>, Oaxaca, Mexico, June 19-25, 2011, 257 participants.
- 5) <u>28<sup>th</sup> European Meeting of Statisticians</u>, Piraeus, Greece, August 17-22, 2010, 450 participants.
- 6) 29th EMS in 2013 in Budapest, Hungary, July 20-25.
- 7) 17<sup>th</sup> The 17<sup>th</sup> European Young Statisticians Meetings, Lisbon, Portugal, 5-9 September, 2011.
- 8) XI Latin American Congress in Probability and Mathematical Statistics (CLAPEM), Caracas, Venezuela, November 1-6, 2009, 169 participants.
- 9) XII CLAPEM in 2012 in Valparaiso, Chile, March 26-30, 2012.

#### Year 2013 Initiative

The Bernoulli Society is organizing, sponsoring and promoting the following initiatives for the year 2013, to celebrate the 300th anniversary of the publication of *Ars Conjectandi* (and the Law of Large Numbers) by Jacob Bernoulli:

- 1) A Special Issue of the Bernoulli Journal in 2013. Thomas Mikosch and Richard Davis were appointed as guest editors.
- 2) Open Public Lectures in the 2013 Bernoulli Society Meetings:
- 59th ISI World Statistics Congress in Hong Kong.
- 36th Conference on Stochastic Processes and their Applications, Boulder, USA.
- 29th European Meeting of Statisticians in Budapest, Hungary, with a Special Session to celebrate the 300 years of the St Petersburg Paradox.
- 3) Special Session for *Ars Conjectandi* at the 2013 IMS Annual Meeting in Montreal, Canada.

- 4) An International Conference in Basel, Switzerland, organized by the Swiss Statistical Society.
- 5) The Bulletin of the American Mathematical Society is planning a Special Issue on the impact of the mathematical and physics contributions of members of the "Bernoulli Family"; similar to the free "Euler issue" (vol. 44 no 4 in 2007).
- 6) Special Bernoulli Lecture at the First Mathematical Congress of the Americas in 2013, in Guanajuato, Mexico.
- 7) The possibility of "An International Year of Statistics (IYoStat)" is currently under consideration by the International Statistical Institute (ISI), the American Statistical Society (ASA), the Royal Statistical Society (RSS), and the Bernoulli Society.

#### Other recent initiatives to increase visibility

#### Redesign of the logo and information means:

- The information magazine **Bernoulli News**
- The Bernoulli Society website
- New membership invitation and Bernoulli journal flyers for distribution in meetings

Bernoulli e-Briefs, a b-monthly electronic information bulletin was launched in 2010.

# Initiatives and meetings supported to promote the participation of young researchers from developing countries:

- New <u>international web-based mentor programme for PhD students</u> based in Oslo and coordinated by Arnoldo Frigressi.
- ICM Satellite Conference on Probability and Stochastic Processes, Indian Statistical Institute, Bangalore, India, August 13-17, 2010.
- Young European Probabilists Workshop (YEP), EURANDOM, The Netherlands, March 14-18, 2011.
- <u>8th Workshop on Bayesian Nonparametrics</u>, Veracruz, Mexico, June 26-30, 2011.
- <u>First African Congress on Statistics and Probability and Related Disciplines</u>, Dakar-Senegal, 2011.
- ISI-World Bank funds for permanent residents in some <u>developing countries</u> to participate in the two Bernoulli Society meetings in 2010.

#### Sponsorship of non Bernoulli Society meetings:

- <u>7th World Congress of the Bachelier Finance Society</u>, Sydney, Australia, June 19-22, 2012.
- ISI Young Statisticians Meeting, Dublin, Ireland, August 19-21, 2011.
- Fifth International Workshop in Applied Probability, Madrid, July 2010.

# **Appendix B**

#### **Year 2013 Initiative**

The year 2013 marks the 300th anniversary of the publication of *Ars Conjectandi* by Jacob Bernoulli. This book contains, among other important subjects, pioneering work on the Law of Large Numbers and is a keystone in the history of the mathematical theory of Probability and Statistics and their Applications, our disciplines.

The last 50 years witnessed an extraordinary development of probabilistic and statistical methods in many areas of science, medicine, industry, economics, finance and social life. Nowadays, statistics is a central brick in the progress of science and technology, while probability is one of the most important and dynamic branches of mathematics and its applications.

This celebration is an opportunity for promoting the achievements and ubiquitous presence of Probability and Statistics in the contemporary world. The main goals and challenges are to identify and promote exciting current themes in probability and statistics, foster diversity of types of probabilities and statistics and organize activities that target the general public, colleagues from other disciplines and those making decisions.

The following is a list of initiatives that the Bernoulli Society is organizing, sponsoring and promoting for the year 2013:

- 1) A Special Issue of the Bernoulli Journal (BJ) in 2013. Thomas Mikosch and Richard Davis were appointed as guest editors of this special issue. The issue will consist of a series of invited papers to provide a glimpse of future directions in probability and statistics from new application areas, to the development of new models, to the emerging interfaces between statistics and probability with other sciences as well as essays on the future of probability and mathematical statistics. This issue will be published in addition to the four numbers of the annual volume and will have universal electronic open access.
- 2) Open Public Lectures as part of the program of the Bernoulli Society Meetings during 2013, namely the 59th ISI World Statistics Congress in Hong Kong; the 36th Conference on Stochastic Processes and their Applications in Boulder, Colorado, USA, and the 29th European Meeting of Statisticians (EMS) in Budapest, Hungary. The EMS will also hold a Special Session to celebrate the 300 years of the St Petersburg Paradox.
- 3) The Institute of Mathematical Statistics (IMS) has kindly agreed to hold a Special Session for *Ars Conjectandi* in its 2013 Annual Meeting in Montréal, Canada.
- 4) The Swiss Statistical Society is planning an International Conference in Basel, focusing on the history of *Ars Conjectandi*, the impact on science and the development to date, of the most important result in this book; the Law of Large Numbers. The Bernoulli Society is one of the sponsors of this conference.
- 5) The Bulletin of the American Mathematical Society is planning a Special Issue to be published in July 2013, on the impact of the mathematical and physics contributions of members of the "Bernoulli Family". The issue would have the

- same focus as the "Euler issue" of the Bulletin vol. 44 no 4 in 2007 (it is free at <a href="http://www.ams.org/news/ams-euler">http://www.ams.org/news/ams-euler</a>).
- 6) The American Mathematical Society and several Mathematical Societies from North, South and Central America will hold its First Mathematical Congress of the Americas (MCA), in Guanajuato, Mexico, in 2013. The organizers have kindly agreed to promote in the program committee of this congress an *Ars Conjectandi* or Bernoulli Lecture, sponsored by the Bernoulli Society.
- 7) Recently, the International Statistical Institute (ISI), the American Statistical Society (ASA) and the Royal Statistical Society (RSS) have considered the possibility of declaring "An International Year of Statistics (IYoStat)". These societies have agreed to form a working group to further explore the possibility of such a declaration. The Bernoulli Society representative in this group is Adam Jakubowski. A final decision will be made during the Dublin 58<sup>th</sup> ISI World Statistics Congress in August, 2011.

# Appendix C FINANCIAL RESULTS

International Statistical Institute

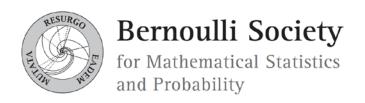
# The Hague Bernoulli Society Results for 2010

	<u>2010</u>	2009
INCOME		
Membership	15,824	19,300
Bernoulli Journal	52,151	44,402
Other income	7,360	<u>7,175</u>
Total Income	75,335	70,877
EXPENSES		
IMS costs PS, SS, EJoS	12,218	7,855
Overhead expenses	8,393	8,745
Sponsorship and promotion	8,893	-
Administration costs	6,434	5,985
membership		
Conference expenses		2,692
Miscellaneous expenses	<u>2,520</u>	2,285
Total Expenses	38,458	27,562
RESULT OF THE YEAR	<u>36,877</u>	<u>43,315</u>

#### **BS Membershio Review**

# Registered members

	Jul 11	Dec 10	Dec 09	Dec 08
Developed/Developing countries	237	217	236	262
Students	166	113	20	2
ISI/BS members	201	196	205	223
IMS/BS joint members	245	232	282	288
ISI / IMS / BS joint members	123	121	117	95
Extra-ordinary / Honorary/ Free	97	98	102	101
	1,069	977	962	971



# Appendix D Working Rules for the Publications Committee

Approved by the Council, July 2011

# RULES FOR THE INTEGRATION AND WORK OF THE PUBLICATIONS COMMITTEE OF THE BERNOULLI SOCIETY

#### Introduction

According to Article 7.6 of the Statutes of the Bernoulli Society, the Publications Committee is an administrative committee of the Society which oversees all matters concerning publications activities of the Society.

Article 7.2 of the Society Statutes establishes that the chair of the Publications Committee is a member of the Society appointed by the Executive Committee for a period of four years. It also establishes that the chair decides and acts on the composition of the Publications Committee subject to the approval of the Executive Committee.

The following working rules, approved by the Council in July of 2011, have the goal of helping to specify and guide the work and integration of the Publication Committee, in accordance to Articles 7.2, 7.5, 7.6 and 7.8 of the Statues of the Bernoulli Society, as well as some recent experience and initiatives of the Society in publication matters.

These Working Rules must be revised every three years or before upon recommendation of the Executive Committee or the Publications Committee.

#### **Article I.** Goals and responsibilities

The Publications Committee has the following responsibilities and goals:

- 1.1) Approve all editorial policies of the Society, in particular the ones pertaining to official publications.
- 1.2) Identifying areas, opportunities and tendencies of publications needs of the membership such as on-line publications, need for new journals and magazines, joint publications with other organizations, open access policies and publications, and advising the Executive Committee.
- 1.3) Explore opportunities for collaboration among existing publications of the Bernoulli Society and other ISI Sections and other Societies.
- 1.4) Assessing the long-term welfare of the two official publications of the Society and the joint publications with other societies and commercial publishers such as the Electronic Journals, Selected Works and the Online Encyclopedia.
- 1.5) Reviewing proposals for special publications sponsored by the Society such as books, monographs, lecture notes, etc. and advising the Executive Committee.

- 1.6) Propose to the Executive Committee the establishment of ad hoc committees for specific publications matters, in particular for the searching the editors of the official publications in accordance with Article 7.8 of the Bernoulli Society Statutes.
- 1.7) Recommend members for an ad hoc search committee for chief-editors of publications jointly with other societies, following the corresponding agreements.
- 1.8) Nominate to the Executive Committee candidates for editors of the Society website, Bernoulli News, Bernoulli E-Briefs, as well as other communication channels of the Society.
- 1.9) Assessing the design, image, content and editor's work of the Society website, Bernoulli News and Bernoulli E-Briefs, as well as future communication channels of the Society.
- 1.10) Undertaking special initiatives on publications as needed or as requested by the Executive Committee.

#### **Article II.** Profile of members

The members of the PC should have the following profile:

- 2.1) Must be experienced and respected scientist.
- 2.2) Should be known as responsible and reliable individuals and must be willing to dedicate sufficient time to this type of work.
- 2.3) Some experience as an AE or Editor-in-Chief of scientific journals is essential.
- 2.4) Have insight into the many problems and challenges facing scientific publishing today is useful, but not necessary.
- 2.5) It would be helpful if at least one or two members of the PC have experience with negotiations with commercial publishers.
- 2.6) The members should cover the areas of probability, applied probability, stochastic

processes, theoretical statistics and applied statistics.

- 2.7) The geographical diversity of the members should be as large as possible given the criteria listed above.
- 2.8) Be a member of the Bernoulli Society

#### **Article III.** Composition and Terms of Appointment

The Publication Committee shall be composed by seven members as follows:

The chair, in accordance to Article 4 of the present Working Rules.

The Bernoulli Society President Elect (ex-officio)

One Past Editor-in-Chief for each of the two official publications of the Society

Three members appointed by the Executive Committee

#### 3.1) Non-elected members

- (i) The Past Editor-in-Chief of the two official publications (Bernoulli and Stochastic Processes and their Applications) will be members of the PC.
- (ii) They become members of the PC after a year they have stepped down as Chief-Editors of the official journals.
- (iii) If a past Editor-in- Chief does not accept to be member of the PC, the President shall appoint a replacement, in consultation with the Executive Committee and the chair of the Publications Committee.
- (iv) The term of these members is three years, without reappointment.
- 3.2) Members appointed by the Executive Committee
  - (i) Three members of the PC are appointed by the Executive Committee in agreement with the Council, and based on nominations of the chair of the Publications Committee.
  - (ii) Appointment of these members is for two years, with the possibility of a reappointment for a unique second period.
  - (iii) To ensure continuity, it is probably best if part of the publications committee is reappointed every two years.
  - (iv) The term of these members starts at a Bernoulli Society General Assembly in August during a corresponding ISI World Statistics Congress.
- 3.3) To ensure continuity of publications strategies and communication with the Executive

Committee, the President Elect shall be a member of the Publications Committee during the corresponding term in that capacity.

#### **Article IV**. Chair of the Publication Committee

- 4.1) According to Article 7.2 of the Bernoulli Society Statutes, the chair of the Publications Committee shall be appointed by the Executive Committee, for a term of four years. In addition, this should be done in consultation with the Council.
- 4.2) The term of the chair of the Publications Committee starts at the date of the Bernoulli Society World Congress.
- 4.3) The responsibilities of the chair include:
  - (i) Coordinate the activities of the Publication Committee.
  - (ii) Propose to the Executive Committee the integration (or: creation/establishment) of the ad hoc committee for the search of chief-editors of

- the two official journals in accordance of Article 7.8 of the Bernoulli Society Statutes, and to contact and negotiate with the nominees.
- (iii) Report to the Executive Committee about the activities of the Publications Committee.
- (iv) Inform the membership about the main publication activities and initiatives of the Society, via the website, the magazine Bernoulli News and the electronic bulletin Bernoulli E-Briefs.
- (v) Be the point of daily contact for the publishers of the two official journals of the Society.
- (vi) Attend the Council meetings and participate in the electronic discussions of initiatives without any voting rights.
- (v) Others approved by the Executive Committee.
- 4.4) The chair shall represent Society in each one of the management committee for joint publications with other societies and commercial publishers, such as:
  - (i) Publications Committee of the International Statistical Institute.
  - (ii) Management Publications Committee for joint IMS-BernSoc publications.
  - (iii) Select Work Publications by Springer and several Societies.
  - (iv) Springer Online Encyclopedia of Probability and Statistics sponsored by several statistical societies.
  - (v) Others approved by the Executive Committee.