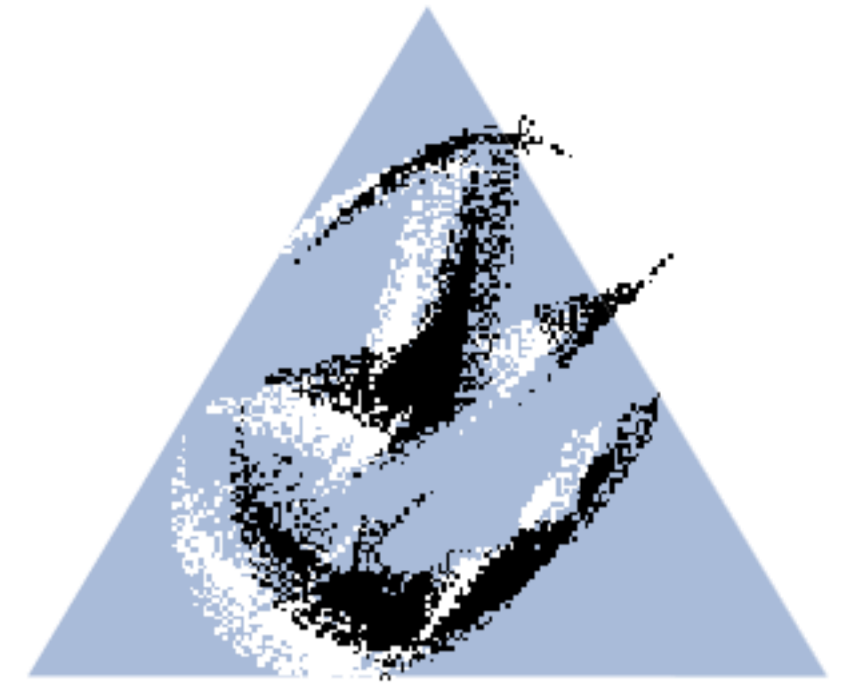


Overview of Activities at Eurandom, workshop centre in 2011



Mission

The mission of Eurandom is to foster research in the stochastic sciences and their applications by a visitor exchange and workshops program. Eurandom acts as an international meeting point for researchers in the various areas of stochastics and takes initiatives for collaborative research at a national as well as a European level.



Stochastic Activity Months (SAM)

April 2011: Stochastic Modelling and Analysis of Networks
The first Stochastic Activity Month (SAM) of EURANDOM and STAR was devoted to Stochastic Modelling and Analysis of Networks. Examples are computer networks like the internet, communication networks like wireless, adhoc and sensor networks and biological networks. The first SAM consisted of: a lecture day on the central theme, a minicourse by Sergey Foss (Heriot Watt) on "Maximal Paths in a Class of Stochastic Ordered Graphs and Related Problems", a lecture by Marc Lelarge (INRIA) "Bipartite graph structures for efficient balancing of heterogeneous loads", a lecture by Sergey Foss "How Big Queues Occur in Multi-Server System with Heavy Tails", a workshop in honor of the honorary doctorate Frank Kelly, a workshop "Random Graphs and the Brain".

Overview of all workshops

- January 19, 2011 (MRM) - Lecture day Advances in Financial Mathematics
- March 14-18, 2011 - YEP VIII – Workshop Stochastic Models for Population Dynamics
- April 28 - 29, 2011 (SAM) - Workshop in honor of Frank Kelly
- May 11-12, 2011 (SAM) - Workshop Random Graphs and the Brain
- May 18-20, 2011 COST 2011 - 3rd Annual Meeting and Conference
- August 29-30, 2011 (MRM) Eurandom-ISI Workshop on Actuarial and Financial Statistics
- September 12, 2011 (STAR) Outreach Day: Road Traffic and Stochastics
- October 10-12, 2011 (SIM) Workshop YES V – Adaptation

in Nonparametric Statistics

- October 24-25-26, 2011 (QPA) - Workshop YEQT V - Stochastic Networks and Optimization
- November 7-11, 2011 (hosted) - Dutch-Japanese Workshop Analysis of non-equilibrium evolution problems: selected topics in material and life sciences
- December 19-23, 2011 (RSS) - Workshop Dynamical Gibbs - non-Gibbs transitions

Seminars

During the year 2011 the former QPA, RSS, SIM, EPPS and S&P-seminars were combined into a weekly **STO**chastics-seminar. The seminars were organized in collaboration with the Mathematics Department. In total 22 such seminars in one of the topics of the research at Eurandom and the Department were held.

A reading seminar consisting of 9 sessions was organized on Interacting Particle Models as well as a 6-sessions mini-course on Metastability.

Furthermore 7 seminars were organized in the framework of the Stochastic Activity Months (SAM), including the mini-course of one of the Eurandom Chairs, Sergey Foss "Maximal Paths in a class of stochastic Ordered Graphs and Related Problems", as well as a Public Lecture: "How Big Queues Occur in Multiserver System with Heavy Tails".

Ghoshal gave a public Lecture, "Bayesian Methods for finding structures in complex data objects" and a mini-course consisting of 3 lecture called "An invitation to Bayesian Nonparametrics.

Madan gave his last course in a series of 3 on "An introduction to Conic Finance and its Applications" (other parts were given in previous years).

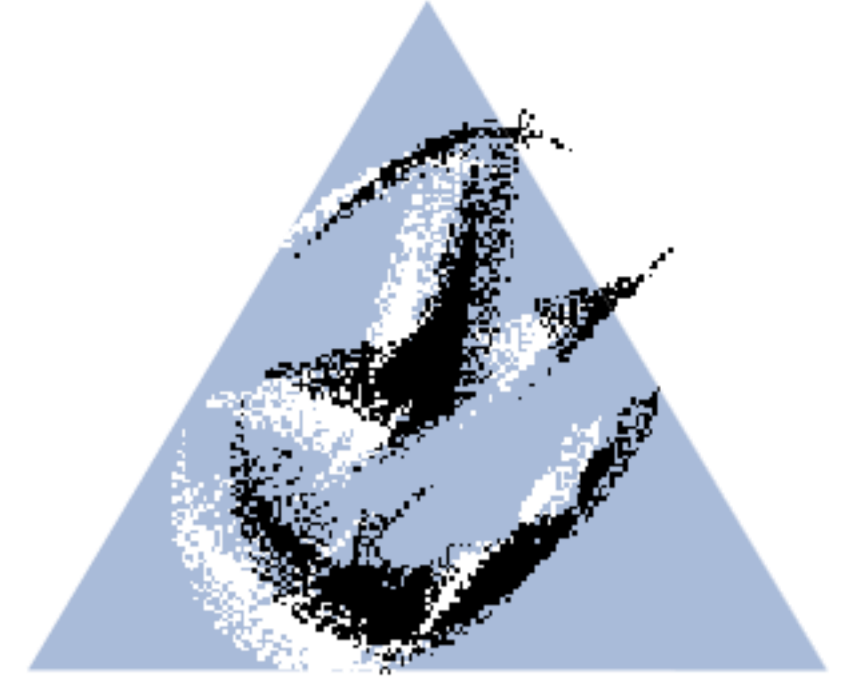


Visitors

38 scientists visited Eurandom. Many of them are more or less regular visitors, like Scoppola, Raschel, Deijfen, Weiss, Yechiali, Perry, Kella, Zacks and Bar-Lev. Some of the former postdocs and PhD students came back to Eurandom for a short visit, like Kerner, Van de Ven, Holmes, Löpker. The visits lasted from a couple of days up to 3 months.

Together they spent 98 weeks in Eindhoven.

Overview of Activities at Eurandom - 2011



Among them were the three **Eurandom chairs** (all three spread their visits over a longer period):
Dilip Madan (University of Maryland, College Park, USA),
Sergey Foss (Heriot Watt University, UK) and Subhashis Ghoshal (North Carolina State University).



In April 2011 Remco van der Hofstad took over scientific directorship from Onno Boxma.

The institute said farewell to Onno after the annual excursion, which this time gave the opportunity to get to know Eindhoven better through a GPS guided tour.

The board of Eurandom welcomed two new members: professor Arjeh Cohen, who took over the chairing position from professor Frank Van der Duijn Schouten and professor Jan Fransoo, who took over membership in the board from professor Gerard van Oortmerssen.

Of course we organized the annual events like table tennis tournament, excursion and BBQ and "Sinterklaas".

Miscellaneous

- Prof.dr. Harry van Zanten, senior fellow, was awarded a VICI-grant for his proposal: fundamentals for non-parametric Bayesian statistics.
- Dr. R.J.A. Laeven, senior fellow, has been appointed Professor of Risk and Insurance at the University of Amsterdam's Faculty of Economics and Business.
- Maria Vlassiou, former PhD student, was rewarded a NWO Meervoud grant for her research project 'Layered queueing networks'.
- Christian Giardinà, former postdoc, received an Italian grant for his research project 'Stochastic processes in interacting particle systems: duality, metastability and their application'. The granting scheme is FIRB-Futuro in Ricerca. The grant is comparable with the Dutch Veni-Vidi-Vici grant.
- Niek Bouman, PhD student, received the best student paper award at the ValueTools 2011 conference, for his paper, entitled "Stability of Spatial Wireless Systems with Random Admissible-Set Scheduling".
- Onno Boxma, former scientific director, was 2011's recipient of the ACM SIGMETRICS Achievement Award. The citation for his award reads "For outstanding contributions to queueing theory and exceptional leadership in the performance evaluation community".



- Peter van de Ven, former PhD student, was awarded the 2011-2012 IBM Herman Goldstine Postdoctoral Fellowship in Mathematical Sciences



More information

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