

# Eurandom Newsletter

Volume XIII, Issue 2 – Autumn 2011

Previous Newsletters to be found on the Eurandom-website  
<http://www.eurandom.tue.nl/news/newsletters.htm>

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## Re-alignment

As announced in the previous letter (March 2011), Eurandom is in a **process of re-alignment**. Scientific directorship changed from Onno Boxma to Remco van der Hofstad. Remco is investing a lot of energy in setting up the Stochastic Activity Months (SAMs). During these theme months, there will typically be one or more workshop(s), but the foremost aim is to bring together a critical mass of researchers from inside and outside The Netherlands. The idea is to also have several lectures per week, and substantial time is devoted to collaboration. At least once a year, such a thematic month should be devoted to a multidisciplinary topic.



April 7 Kick off of the Special Activity Month with a lecture Day



Eurandom created a profile on LinkedIn, which you can join as alumnus or as an interested party. In future we plan to announce activities on this forum. The purpose of the profile is to keep in touch with alumni. One can also join out of interest for news and activities from the institute.

The **board** gathered in its new composition:

- Prof. Arjeh Cohen, chair
- Prof. Hans Van Duijn, vice chair
- Prof. Jan Fransoo, treasurer

The board met in September 2011.

They agreed upon the new developments and the budget plan. The board decided to continue having a scientific advisory board.

## Eurandom Chairs 2010/2011

In January professor Dilip **Madan** (Robert H. Smith School of Business, University of Maryland College Park, USA) visited the institute for the third and last time in the framework of the Eurandom professorship. On Wednesday January 13, 2011 he gave this second minicourse: "*An Introduction to Conic Finance and its Applications*"



S. Ghoshal



D. Madan



S. Foss

Professor Sergey **Foss** (Heriot Watt University, Edinburgh, UK) visited Eurandom in January and from the last week of March up to the end of April. He gave a minicourse "*Maximal Paths in a Class of Stochastic Ordered Graphs and Related Problems*" in April, in the framework of the 1<sup>st</sup> Stochastic Activity Month.

Professor Subhasis **Ghoshal** (Department of Statistics, North Carolina State University, USA), visited Eurandom in December 2010 up to January 2011 and May-June 2011. He gave a public Lecture on June 20 on "*Bayesian methods for finding structures in complex data objects*" and a mini course called "*An Invitation to Bayesian Non-parametrics*" on May 31, and June 7 and 9.

## PhD's, prizes, awards

January 25: Florence Guillaume defended her thesis "*Applications of Lévy Processes in credit and volatility modeling*". As it was a bi-doctorate appointment, research was done in collaboration between Leuven and Eindhoven. A few days later, January 27, she defended her thesis at the Catholic University of Leuven.



February 16: Remco van der Hofstad, Johan Van Leeuwen and Sem Borst competed in the preliminary rounds of the BIG award (Best Innovator Group Award).

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Onno Boxma was awarded the ACM Sigmetrics Achievement Award in April 2011.

Peter van de Ven was awarded the 2011-2012 IBM Hernman Goldstibe postdoctoral fellow.

April 4 Marko Boon defended his thesis "Polling models; from Theory to Traffic intersections" in Eindhoven.

Niek Bouman received the best student paper award at the Value Tools 2011 conference for his paper "Stability of Spatial Wireless Systems with Random Admissable – set Scheduling".

September 6 Jevgenijs Ivanovs defended his thesis "One-sided Markov Additive Processes and Related Exit Problems" in Amsterdam.

Peter van de Ven will defend his thesis "Stochastic Models for Resource Sharing in Wireless Networks" on December 19 2011 in Eindhoven.

### New Persons

Itai Dattner is working at Eurandom since September 1<sup>st</sup>. He moved from Israel to Eindhoven with his family. His research at Eurandom is supervised by Chris Klaassen and Mathisca de Gunst (STW-project E-coagulation). The main focus is on parameter estimation for large systems of differential equations.

### Planned activities

Plans for future SAM's:

- Operations management (2012)
- Scaling limits in spatial probability (February 2012)
- Polymers (2013)
- Probability and analysis
- Statistics of complex networks
- Bayesian statistics (2013)
- Queues and risk + Lévy Processes (2013)

### Workshops Nov 2011 and further

December 19-23, 2011

[Workshop Dynamical Gibbs-non-Gibbs transitions](#) (RSS)

January 30- February 03, 2012

[Workshop SWI](#)

[84th European Study Group Mathematics With Industry](#)

January 18, 2011

[Workshop CWI-EUR \(MRM\)](#)

[Backward Stochastic Differential Equations](#)

### SAM-2 workshops

February 11-17, 2012

The Expanding Art of Expansions

S. Adams (UK), E. Bolthausen (CH), E. Cirillo (IT), C. Cotar (CA), J.D. Deuschel (D), P. Falco (USA), F. den Hollander (NL), M. Holmes (NZ), R. Kotecký (CZ), G. Kozma (IL), T. Kumagai (JP), D. Shiraishi (JP)

February 27-March 3, 2012

YEP-VIII "Two dimensional statistical mechanics".

D. Chelkak (RU), N. Curien (FR), G. Pete (HU).

Extended talks:

C. Garban (FR), A. Yadin (IL).

Invited speakers:

D. Beliaev (UK), A. Bálint (SE), L. Coquille (CH), A. Hammond (UK), C. Izyurov (CH), A. Kempainen (FI), K. Kytölä (FI), Z. Li (UK), I. Manolescu (UK), A. Metcalfe (SE), P. Nolin (CH), F. Simenhaus (FR), A. Sapozhnikov (CH), H. Duminil-Copin (CH)

### Visitors Nov 2011 -2012

P. van de Ven (USA) Dec. 2011

Y. Kerner (IL) 16-23 Dec. 2011

P.Y. Louis (FR) Feb/Aug. 2012

F. Kelly (UK)

A. Sakai (JP) 13-23 March 2012

### Past activities

#### Workshops that took place since January

March 14-18, 2011 (RSS)

[YEP VIII: "Stochastic Models for Population Dynamics"](#)

April, 2011 (QPA-RSS)

[SAM-1 on "Stochastic Modelling and Analysis of Networks"](#), containing:

- April 7 lecture day
- April 28 Frank Kelly received an honorary doctorate from TU/e.
- April 27-29 workshop in honor of Frank Kelly; Among the invited speakers were: D. Wischik (London), Neil Walton (Cambridge)
- Foss gave a mini-course on last-passage percolation in stochastic networks in April.
- May 11-12 Workshop on Random Graphs and the Brain

Visitors in the framework of SAM: Foss (Heriot-Watt), Yechiali (Tel-Aviv), Bhamidi (Chapel Hill), Mia Deijfen (Stockholm University), Ton Dieker (Georgia Tech), Marc Lelarge (INRIA-ENS), Anton Muratov (Chalmers) and Seva Shneer (Heriot Watt University, UK).

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May 18-20, 2011 (RSS)  
**3rd Annual Meeting and Conference of the COST Action MP0801 "Physics of Competition and Conflicts"**

Aug 29-31, 2011 (MRM)  
Satellite workshop to the World Statistics Congress, Dublin 2011:  
**"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**

**Visitors in 2011**  
G. Maillard (FR) from 1-9-2010 to 31-08-2011

SAM-1 visitors are mentioned under "April 2011 SAM on Stochastic modelling and Analysis of Networks".

*January*  
F. Kulkarni (USA)  
S. Foss (UK)  
D. Madan (USA)  
E. Scoppola (IT)  
I. Corwin (USA)

*February*  
P. Glynn (USA)  
K. Raschel (FR)

*March*  
A. Economou (GR)

*April*  
C. Lancia (IT)  
G. Weiss (IL)  
D. Wischik (UK)  
D. Shah (USA)  
W. Scheinhardt (UK)

*May*  
S. Ghoshal (USA)  
G. Pang (USA)  
A. Sapozhnikov (CH)

*June*  
M. Holmes (NZ)  
J. Zhang (Hong Kong)

*July*  
D. Perry (IL)  
S. Bar-Lev (IL)

*August*  
O. Kella (IL)  
S. Zacks (USA)  
G. Weiss (IL)  
A. Löpker (D)

*September*  
P. Chossat (FR)  
A. Guionnet (FR)

*October*  
C. Dombry (FR)  
K. Raschel (D)  
Y. Xu (USA)

*November*  
F. Manzo (IT)  
E. Scoppola (IT)

#### **Alumni news**

On May 27, Francesca Nardi gave birth to a daughter and her name is Elisa.

On September 30, Michiel Jansen became father from twins. The boys names are Ferre and Tuur.

#### **New Alumni**

Since January 2011 we said goodbye to

**Staff**  
Jolanda Mensen

**RSS**  
Sandra Kliem, Jesse Goodman and Eli Aidekon.

**MRM**  
Florence Guillaume

**QPA**  
Jevgenys Ivanovs and Peter van de Ven

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**Miscellaneous**

March 1: the meteorological start of Spring was celebrated with a Eurandom lunch along the traditional formula: bring a dish which originates from your home country.  
Delicious as usual!



The annual excursion led us with help of a treasure hunt through parts of Eindhoven we never noticed before...



More personal issues are to be found on [www.eurandom.tue.nl/EURANET/index.htm](http://www.eurandom.tue.nl/EURANET/index.htm), at "Former postdocs" or at News"

There was a lot of sports activities at Eurandom in early Summer:

Eurandom team participated in the annual TU/e sport event.



Eurandom Team

*For more detailed information please visit the Eurandom website - [www.eurandom.tue.nl](http://www.eurandom.tue.nl)*



Eli Aidekon won the DUTCH (Dutch Unique Tabletennis Championship) 2011

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