

EURANDOM Newsletter

Volume XIII, Issue 1 – Winter 2011

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

New directions for the institute and new director

The institute

After having operated as a postdoc institute for over 12 years, EURANDOM is now transforming into a workshop center, building on its strong expertise and reputation in its workshop and visitor programs. Its main aim has been accomplished: forming an internationally renowned research institute in stochastics with substantial critical mass.

In the new set-up we expect to organize around eight workshops per year in the different areas of stochastics. We continue the series of workshops organized for and by young researchers (Young European Stochastic Professionals -YESP). We also intend to have 4 thematic months per year: SAM (Stochastic Activity Month). During a theme month, there will typically be a workshop, but the foremost aim is to bring together a critical mass of researchers from inside and outside The Netherlands. There will be 3-5 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.



Funding for EURANDOM as a postdoc institute has ended. A major change in the Dutch stochastics landscape is the creation of the cluster STAR in

2009. EURANDOM plays a key role in coordinating and initiating activities within STAR.



The position of The Netherlands in the international stochastics community has become stronger in the past 12 years, and the workshops and visitor programmes of EURANDOM have attracted many leading researchers to The Netherlands.

The proven concepts of the EURANDOM workshop programme and the reputation and goodwill earned by the institute offer an excellent opportunity to transform EURANDOM into an international workshop center, and thus to further enhance the position of Dutch stochastics.

From 2012 on, EURANDOM will be located in the new building of the Department of Mathematics and Computer Science (M&CS) of TU/e, sharing a floor with the stochastics section of that Department. This will enhance the strong interaction with the chairs of Borst, Boxma, Van der Hofstad and Van Zanten at M&CS.

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The director

The appointment of Onno Boxma as scientific director of the institute was initially ending on October 1, 2010. However, in view of the transition period, he was asked to continue this directorship a bit longer. Now, from April 1, 2011 the position will be taken



over by [Remco van der Hofstad](#), full professor in probability and chairman of the section Stochastics at Eindhoven University of Technology, Department of Mathematics and Computer Science. We thank Onno for all his activities for the institute. However, we are sure that his involvement in the institute will continue.



in

Other news.

New people in the 2nd half of 2010

QPA

Eleni Vatamidou (TU/e)

RSS

Maren Eckhoff (TU/e)

SIM

Martin Roth (EURANDOM & KNMI)

STAR

Moritz Schauer (TU/e & VU)

Administrative staff

Petra Rozema (EURANDOM); Petra is working as management assistant together with Jolanda Mensen.

Workshops in the 2nd half of 2010

Sep 29 – Oct 1, 2010 (QPA)

[2nd Dutch-Israeli workshop "Queueing Theory"](#)

Oct 22, 2010 (MRM)

EIBURS workshop: ["Asset Backed Securities – The march forward"](#)

Nov 8 -10, 2010 (SIM)

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[YES IV: "Bayesian Nonparametric Statistics"](#)

Nov 25 -27, 2010 (QPA)

[YEQT: "Optimal Control in Stochastic Systems"](#)

Dec 2, 2010 (GEN)

[SciCo Meeting + lectures](#)

Dec 3, 2010 (GEN)

[STAR 1 Lecture day](#)

Dec 13 -17, 2010 (RSS)

["Combinatorics and Analysis in Spatial Probabilities"](#) (an ESF-EMS-ERCOM workshop)

Visitors in the 2nd half of 2010

MRM

A. Ferreiro-Castilla (Universitat Autònoma de Barcelona, S) – during 4 months

H.J. Albrecher (Université de Lausanne)

QPA

O. Kella (The Hebrew University of Jerusalem, Israel) – 1 month

D. Perry (University of Haifa, Israel) – 1 month

K. Raschel (Université Paris VI, FR)

S. Shneer (Ecole Polytechnique Fédérale de Lausanne, Switzerland)

Z. Palmowski (Mathematical Institute University of Wroclaw, PL)

G. Weiss (University of Haifa, IL)

F. Avram (Université de Pau, FR)

T. Phung-Duc (Kyoto University, Japan)

RSS

G. Maillard (Université Aix-Marseille, FR) - during one year

G. Iacobelli (Rijksuniversiteit Groningen) – during 2,5 months

J. Berestycki (Université Pierre et Marie Curie)

N. Pétrélis (University of Nantes)

G. Miermont (Université Paris-Sud)

B. Metzger (Berlin-Leipzig Forschergruppe)

SIM

M. Pavlides (Frederick University, Cyprus)

Y. Pokern (University College London, UK)

I. Castillo (Laboratoire de Probabilités et Modèles Aléatoires, Paris)

S. Ghoshal (North Carolina State University)

1st visit EURANDOM Chair

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Alumni news

New Alumni

In the second half of 2010 we said goodbye to

MRM

Henrik Jönsson

QPA

Liqiang Liu

Andreas Löpker

Yoni Nazarathy

SIM

Mikhael Langovoy

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

Plans for workshops 2011

March 14-18, 2011 (RSS)

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

April, 2011 (QPA-RSS)

SAM ** - Special Activity Month with workshops, seminars, visitors etc. concentrating on ["Stochastic Modelling and Analysis of Networks"](#)

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"

**More about SAM -Special Activity Month

The first Stochastic Activity Month (SAM) will be devoted to *Stochastic modelling and analysis of networks*. Examples are, e.g., computer networks like the Internet, communication networks like wireless, adhoc and sensor networks, social networks and biological networks.

Presently the events are being prepared by Sem Borst, Onno Boxma, Remco van der Hofstad, Frank Redig and Bert Zwart. Some items are fixed already:

- April 7 lecture day
- April 28 Frank Kelly will receive an honorary doctorate from TU/e.

- April 28-29 workshop in honor of Frank Kelly. Among the invited speakers are: D. Wischik (London), Neil Walton (Cambridge)
- Foss will give a mini-course on last-passage percolation in stochastic networks in April.
- May 11-12 Workshop on Brain Dynamics

Some researchers will spend the whole month in Eurandom; others will visit for a few days or weeks. Longer-term commitments are given by Foss (Heriot-Watt), Yechiali (Tel-Aviv) and Bhamidi (Chapel Hill).

Other confirmed visitors conclude Mia Deijfen, Ton Dieker, Marc Lelarge, Anton Muratov and Seva Shneer.

Visitors in 2011

January

S. Ghoshal (North Carolina State University, USA) –December / January – 1st visit as EURANDOM Chair

V. Kulkarni (University of North Carolina at Chapel Hill, USA) for 3 months

S. Foss (Heriot-Watt University, Edinburgh, United Kingdom) - 1st visit as EURANDOM Chair

D. Madan (University of Maryland, College Park, USA) – 3rd and last visit as EURANDOM Chair

E. Scoppola (Università degli Studi "Roma Tre", Italy)

I. Corwin (University of New York, USA)

February

K. Raschel (Universität Bielefeld, Germany)

P. Glynn (Stanford University, USA)

March

S. Foss (Heriot-Watt University, Edinburgh, United Kingdom) – 2nd visit as EURANDOM Chair

A. Economou (University of Athens, Greece)

April

A. Muratov (University of Gothenburg, Sweden)

May

G. Pang (Penn State University, USA) for 2 months

S. Ghoshal (North Carolina State University, USA) – 2nd visit as EURANDOM Chair

For more detailed information please visit the EURANDOM website - www.eurandom.tue.nl

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