

*wishing you all the best for
2008*



EURANDOM Newsletter

Volume IX, Issue 2 - Winter 2007

Previous Newsletters to be found on the EURANDOM-website

General News

The second half of 2007 has been a very busy period for EURANDOM.

First of all there was the 14th APS INFORMS Conference in July. In autumn 2007 the Young European Queueing Theorists (YEQT) workshop and Young European Statisticians (YES) workshop took place as a follow-up of the very successful Young European Probabilists (YEP) workshops. The latter is going to organize its 5th workshop in spring 2008. This series of workshops is especially organized by and for young researchers, including tutorials from more senior scientists.

An important activity in the autumn had to do with securing the continuity of the institute.

As, after 10 years, basic funding by NWO and by the board of TU/e is ending at the end of the year, new plans had to be made.

Fortunately, the board of TU/e and the Department of Mathematics and Computer Science have agreed to jointly support the institute (financially and in kind).

For this a change in the formal organization was necessary, and starting January 1, 2008 the institute will be embedded in the Department of Mathematics and Computer Science.

We expect to maintain the workshop- and visitor programmes at the present level of activity.

The number of junior researchers might be reduced slightly if ongoing attempts for additional external funding (e.g. a proposal for a national stochastic cluster, centered

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around EURANDOM, is being written) won't be successful.

We expect that the changes mentioned above will not affect our present postdocs and PhD students, and we are confident that EURANDOM will be able to maintain its impact and visibility.

Regarding housing: when the Department of Mathematics and Computer Science moves into a new building, EURANDOM will move into that same building.

In the next few years though, we continue to be located in Laplace Building.

Scientific Advisors

Since September 2007 the QPA-programme has a new Senior Fellow: Professor Bas Werker from University of Tilburg, Department of Mathematical Finance.

Bas Werker is professor of Finance and Econometrics at Tilburg University. His research interests cover various fields in asset pricing and asymptotic statistics. He has published work in journals like the Annals of Statistics, the Journal of Econometrics, and the Journal of Finance.



Bas Werker
QPA Senior fellow



Roberto Fernandez
EURANDOM Chair

EURANDOM Chair

In September EURANDOM welcomed as EURANDOM chair, Professor Roberto Fernández.

Fernández is Professor at the Laboratoire de Mathématiques Raphaël Salem CNRS, Université de Rouen. He is a leading expert in Gibbsian and non-Gibbsian states, cluster expansions and quantum lattice models. He is

spending the academic year 2007-2008 in the Netherlands, working with researchers from the University of Groningen, Leiden University, Eindhoven University of Technology, Philips Research Eindhoven and EURANDOM.

Workshops in the 2nd half of 2007

July 9-11, 2007
Applied Probability INFORMS Conference (QPA)

July 12, 2007
Korea-Netherlands workshop on Queueing theory and its applications to telecommunication systems. (QPA)

September 10-13, 2007
Workshop Sandpile models and related fields (RSS)

September 24-26, 2007
Workshop "Algorithms in Complex Systems" (SIM)

October 8-12, 2007
Workshop Shape Restricted Inference (SIM)

October 17-19, 2007
Workshop Queueing theory without limits: transient and asymptotic analysis (QPA)

November 2 & 3, 2007
BRG-meeting (RSS)

November 15 & 16, 2007
Workshop "E-Quality"(QPA)

December 10 & 11, 2007
Workshop "Multivariate Risk Management" (QPA-MVR)

Visitors in the 2nd half of 2007

- July 2007
Squillante, M.(IBM Watson Research Center, Yorktown Heights USA), Luczak, M.(London School of Economics, United Kingdom) Kulkarni, V.(University of North-Carolina at Chapel Hill, USA),Perry, D. (University of Haifa, Israel), Kella, O. (Hebrew University of Jerusalem, Israel)

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➤ August 2007

Berestycki, J. (Université de Provence, Marseille & Paris VI, France)

➤ September 2007

Ibragimov, I. (Petersburg Department of Steklov Institute of Mathematics, Russia), Fernandez, R. (Université de Rouen, France)

➤ October 2007

Caravenna, F.(University of Padova, Italy), Thonhauser, S. (Johann Radon Institute for Computational and Applied Mathematics (RICAM) Austria), Walraevens, J.(University Gent, Belgium)

➤ November 2007

Gärtner, J. (Technische Universität Berlin, Germany), Maillard, G. (EPFL, Switzerland), Kim, D. (Al-Farabi Kazakh National University, Almaty, Kazakhstan), Foss, S. (Heriot-Watt University, Edinburgh,UK)

People who left

Isaac Corro Ramos – Mathematics and Computer Science Department, TU/e
Maarten Van Wieren, - AEGON, an insurance company, as developer for risk management
Paul Frenken – Rabobank Utrecht – Risk modeling department.

New People in the 2nd half of 2007

QPA

Jevgenijs Ivanovs (August)
Peter van de Ven (September)
Paul Frenken (September)
Joris Walraevens (October)
Marko Boon (December)

RSS

Dimitris Cheliotis (September)

New People in 2008

SIM in January Prof. dr. ir. Geurt Jongbloed, from Delft University of Technology will start as a Senior Fellow.
His research interests are: inverse problems, shape restricted statistical inference, incomplete data problems, nonparametric estimation, computational statistics, asymptotic statistics, applications of statistics in biology, medicine, computer science, business, river studies, earth science.

QPA Yoav Kerner (January)
Liqiang Liu (January)
Stelios Bekiros (February)

Miscellaneous

In autumn 2007 we organised farewell parties for Isaac Corro Ramos, Maarten Van Wieren and Paul Frenken.

September 19, 2007 we had our Annual Excursion. The EURANDOM excursion was organized at Historisch Openlucht Museum Eindhoven where we have made an interesting trip in the past through little villages of two different ages.

We concluded our trip with a delicious dinner in a nearby restaurant.



On December 5, EURANDOM celebrated Sinterklaas, as outlined in the Dutch tradition.

Actually, during the lunch, he really visited us bringing a personal cup for each friend of EURANDOM.



Alumni News

October, 2007 Zbigniew Palmowski passed the habilitation procedure successfully with the thesis "Martingale methods and properties of subexponential distributions in fluctuations of Levy processes and random walks" at University of Wroclaw, Poland.

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Upcoming events

Workshops and meetings

January 9-12, 2008 (RSS)
Workshop "Metastability"

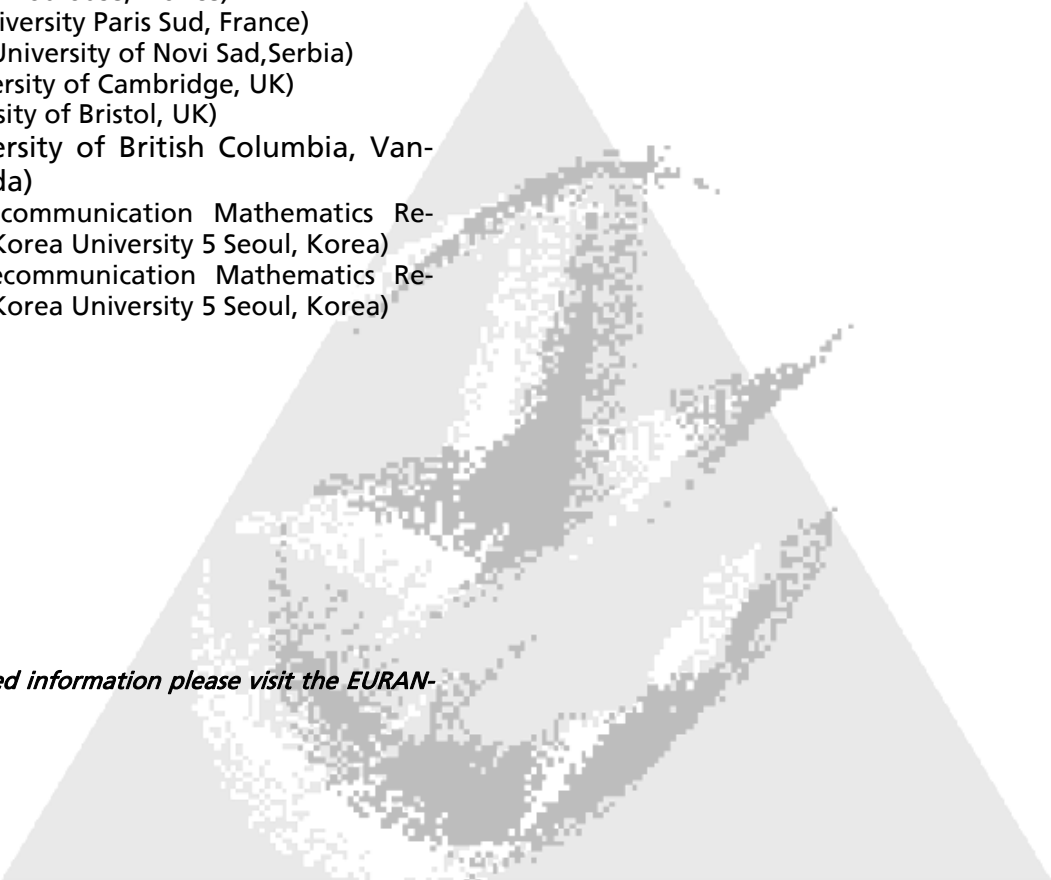
March 10-14, 2008 (RSS)
YEP V "Statistical Mechanics on Random Structures",

May 19-23, 2008 (RSS)
"Rare events"

August 27 & 28, 2008 (GEN)
10th Anniversary EURANDOM

Expected guests in the 1st half of 2008

- B.Prabhakar (Stanford University, Palo Alto, California)
- D.Gamarnik (MIT Sloan School of Management, Cambridge, MA)
- U.Ayesta (CNRS Toulouse, France)
- S.Brofferio (University Paris Sud, France)
- M.Stojakovic (University of Novi Sad, Serbia)
- R.Morris (University of Cambridge, UK)
- L.Evers (University of Bristol, UK)
- G.Slade (University of British Columbia, Vancouver, Canada)
- B.D.Choi (Telecommunication Mathematics Research Centre Korea University 5 Seoul, Korea)
- E.Hwang (Telecommunication Mathematics Research Centre Korea University 5 Seoul, Korea)



For more detailed information please visit the EURANDOM website.

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