

EURANDOM

EURANDOM Newsletter Volume III, Issue 2 - June 2001

This letter can also be found at <http://www.eurandom.tue.nl/Newsletter/Newsletter%20index.htm>

EURANDOM PUBLICITY DAY

On December 14, 2001 EURANDOM will organise a "Publicity Day"

The programme

In the morning, introductory speeches by dr. R.J. van Duinen, chair of NWO (the Dutch Nat Science Foundation of the Netherlands) and of the ESF (European Science Foundation), prof. c. Zandbergen, chair of the board of EURANDOM, dr. H.G.J. de Wilt, chair of the board of Eindhoven University of Technology and member of the board of EURANDOM and by prof. F. den Hollander, scientific director of EURANDOM

In the afternoon there will be lectures in the area of Statistics, Financial Stochastics and Computational Molecular Biology by, respectively, Adrian Smith (Queen Mary College, University of London, UK), Paul Embrechts (ETH Zurich), Martin Vingron (Max Planck Institute for Molecular Genetics, Berlin) and two presentations by EURANDOM postdocs, Franz and Evgeny Verbitskiy on their research carried out at EURANDOM

The day will end with a reception.

This is the first announcement; please reserve this date in your diary We intend to send out invitations and publish more information including a registration form on the EURANDOM website in September / October. Please check our web site regularly.

NEWS

Last year several steps were taken towards research funding by Research Councils and joint research with industry. EURANDOM intends to continue these activities. There will be continuous attention for European funding at various levels.

An application for an ESF Scientific Programme in the Physical and Engineering Sciences (PES) was sent in. We were recently informed that the ESF Standing Committee for the Physical and Engineering Sciences approved it and decided to send the proposal to the ESF Member States and organisations inviting them to consider a-la-carte support

Furthermore, EURANDOM coordinated three applications for Research Training Networks and participated in an application for one more RTN and one Thematic Network application (all in the framework of EC grants). During the workshops Computational Molecular Biology, in January and Quantum Statistics (QRANDOM) in February some of the speakers and participants met and did some preparatory work for two of these applications. The third application (Product of Life Cycle Reliability) was prepared in an earlier stage.

External funding from national research organisations as well as on industrial contracts was obtained for a number of the EURANDOM postdocs

WORKSHOPS

Until June this year, EURANDOM organised six workshops, including the two mentioned above. The workshops attracted on average 55 participants. The others were: Stochastic Analysis, Geometric aspects and applications (ISS together with the DFG-Schwerpunkt Interagierende stochastische Systeme hoher Komplexität); Inverse Problems in Statistics (CSM); EURANDOM co-sponsored and participated in Stochastic Models of Manufacturing and Logistics Systems, organised by the research school BETA (Stochastic Modelling); Mini-Workshop on Spin Glasses (ISS). All participants were very enthusiastic about the workshops. The "QRANDOM-group" even decided to organise such a session yearly!

UPCOMING WORKSHOPS

*June 22 and 23:

Applications of Lévy Processes in Financial Mathematics, organised by the EURANDOM group. The idea of this meeting is to gather researchers concerned with mathematical modeling of financial markets and to present recent developments in the field which make use of a class of stochastic processes known as Lévy processes. Special attention will be given to pricing and hedging of financial options, modeling term structure, particular models in theory and practice, and the modeling of volatility in the markets.

*July 9-13, 2001

Co-sponsoring of EURANDOM for 27th Conference on Stochastic Processes and their Applications Centre for Mathematical Sciences, Cambridge,

*December 3-5, 2001

Workshop "Long Range Stochastic Dynamics"

*December 14:

EURANDOM Publicity Day (see first paragraph)

Two workshops are being prepared for October and/or November:

*The SN programme is planning a workshop on "The Mathematics of Stochastic Networks"

*The FS programme is planning a workshop on "Stochastic Aspects of Reinsurance"

In the meantime, the usual seminars continue to take place. These seminars are open for everyone to visit. For details on workshops and seminars please consult <http://www.eurandom.tue.nl/announcements.htm>.

PEOPLE

Researcher staff (in alphabetical order)

-Roxana Alice Ion (Romania) started on June 7, 2001; she works in the AS group, especially on industry contract with Xerox

-Frank Redig (Belgium), has accepted a position at the department of Mathematics and Computer Science, Eindhoven University of Technology, and works at EURANDOM for two days a week together with the people from the ISS program

-Heinz Weisshaupt (Austria) will start in November in the SN program

-Mark van de Wiel is working at the Academic Medical Centre (AMC) and works at EURANDOM two days a week together with people from the AS programme, Alessandro Bucchianico and Henry Wyn Jaques Resing and Ivo Adan, both from the dept. of Mathematics and Computing Science work at EURANDOM one or two days a week to work together with people from the programme

Furthermore, Thea Looijmans left EURANDOM and Marlies Brangers took her of the institute.

PEOPLE WHO LEFT EURANDOM

-Bernd Heidergott (SN group) started to work as a postdoc at the dept. of Mathematics Computing Science, TUE.

VISITORS

During the next months we expect the following people to visit EURANDOM for at least one week:

Jacek Serafin (ISS) from Wroclaw University, Poland. He will stay for the months, June and later on for September until December 2001 to work on "Ergodic Theory"
Stu Wittington (ISS) from the University of Toronto, Canada. During the period of his stay from June 19 until July 7, he is going to give a mini-course on polymer models. Detailed information on http://www.eurandom.tue.nl/abstracts_seminars/iss.

David Pollard (CSM) from Yale & Institut Henri Poincaré Paris, France. He will visit EURANDOM for the week of June 11th to work. He will give a lecture on "Empirical processes in statistics".

Planned visitors for the rest of 2001 (<http://www.eurandom.tue.nl/people.html#visitors>)

- Jansen, Maarten (week 25 or 2)
- Guégan, Dominique (University Reims, France) July 16-18, 2001
- Koltchinskii, Vladimir (University of New Mexico, USA) July 10-13, 2001
- Perry, David (University of Haifa, Israel) Sept. 2-15, 2001
- Kella, Offer (Hebrew University of Jerusalem) Sept. 2-15, 2001
- Stannat, Wilhelm (Bochum, Germany) September 2001
- Kirsch, Werner (Bochum, Germany) end 2001
- Stollman, Peter (Frankfurt, Germany) end 2001

EURANDOM REPORTS

On the web page <http://www.eurandom.tue.nl/publications.htm> you can find an overview of EURANDOM Reports over 2001 and links to the publications of last year

The Next Newsletter will be issued in October 2001.

In the meantime please visit our web site for current activities and news:

<http://www.eurandom.tue.nl>

In July the Newsletter will give an overview of EURANDOM reports, published in the first half year of 2001.

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