

# EURANDOM Newsletter

Volume IV, Issue 1 – February 2002

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EURANDOM Newsletter appears 3 times a year; the last one was sent in October 2001.

The European Science Foundation (ESF) approved the grant application for the Programme *Phase Transitions and Fluctuation Phenomena for Random Dynamics in Spatially Extended Systems (RDSES)* to be launched for 5 years (from January 2002 to December 2006). Ten ESF member organisations have indicated their willingness to financially support the programme (this number may perhaps grow). The application was written by Frank den Hollander in co-operation with Christian Maes (KU Leuven).

## Workshops

During the period from October to February EURANDOM organised the following workshops:

Oct. 29 – Nov. 2, 2001: Workshop on: "The mathematics of stochastic networks"

December 3-5, 2001: Workshop " Long Range Stochastic Dynamics"

December 14, 2001: EURANDOM Publicity Day

December 15, 2001: Conference in honour of Willem van Zwet

January 31 and February 1, 2002:

Workshop on Dependence structures in highly dimensional dynamic processes.

## Upcoming workshops

April 18 and 19, 2002: Joint CMB/AS Workshop on "Statistical Aspects of Micro-Array"

May 23 - 25, 2002: FS Workshop Reinsurance (by invitation only)

May, 2002 (date t.b.a) Statistical learning theory

June 17-20: ISS Workshop on Discrete Probability

Furthermore, every week regular seminars continue to take place. For more information see: <http://www.eurandom.tue.nl/announcements.htm>

February 19 and 26 and March 5, Michael Scheutzow, visitor at EURANDOM, will give a series of lectures titled "Stochastic Flows" (ISS)

## PhD defence

January 22, 2002 Nelly Litvak defended her thesis "Collecting  $n$  Items Randomly Located on a Circle" at Eindhoven University of Technology. Nelly continues working at EURANDOM as a postdoc in the SN programme.

Silke Rolles will defend her PhD thesis "Random Walks in Stochastic Surroundings" on March 20, 2002 at 12 o'clock at the University of Amsterdam, Oude Lutherse Kerk, Singel 411 in Amsterdam.

## People

Research staff – New staff members started:

- Heinz Weisshaupt (Austria) in November in the Stochastic Networks programme
- Hans Christian Gromoll in November in the Stochastic Networks programme
- Jean Marc Lasgouttes in December in the Stochastic Networks programme
- Tao Lin in January in the Financial Stochastic Programme
- Madalin Guta in January in the Complex Statistical Models programme
- Johan Seegers in January in the Financial Stochastics programme  
(with FWO grant, Belgium)
- Juan Carlos Rodriguez in December 2001 in the Financial Stochastics programme.
- Luis Artilez in January 2002 in the Complex Statistical Models programme.
- Nicola Armstrong in February 2002 in the Computational Molecular programme

## People who left EURANDOM

- Maya Marintcheva left EURANDOM in January to work at Organon, Oss.
- Jacek Serafin returned after a half year visit to the Institute of Mathematics, Wroclaw University, Poland

## Visitors

The following people visited EURANDOM since October 2001

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|--|--------------------------|
| A. Borovkov (Novosibirsk, Russia)                  | October 5-November 9, SN |
| N. Fischer (ValueMetrics, Australia)               | Oct. 28-Nov.2, AS        |
| Chr. Külske (WIAS, Berlin)                         | Oct. 29-Nov. 2, ISS      |
| R. Fernandez (Université de Rouen, France)         | Nov. 1-2, ISS            |
| A. van Enter (RUG, Groningen, The Netherlands)     | Nov. 1-2, ISS            |
| H. Thorisson (Science Institute, Univ. of Iceland) | Nov. 15-24, CSM-ISS      |
| E. Olivieri (Rome, Italy)                          | Nov. 19-25, ISS          |
| F. Merkl (University of Bielefeld, Germany)        | Nov. 26-30, ISS          |
| W. König (Technische Universität Berlin, Germany)  | Nov. 27-30, ISS          |

The following people visited EURANDOM in 2002

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|--|----------------------|
| A. Winter (Mathematisches Institut Erlangen, Germany)      | Jan. 27-Febr. 1, ISS |
| P. Caines (McGill Center for Intelligent Machines, Canada) | Jan 28- Febr. 1, AS  |

Visitors present now or planned for 2002

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|---|------------------------|
| K. Sigman (Columbia University, New York)   | Febr./March, SN        |
| M. Scheutzow (Technische Universität Berlin)  | Febr. 15-March 12, ISS |
| L. Kruk (UMCS, Lublin, Poland)  | Febr. 9-15, SN         |
| U. Yechiali (Tel Aviv University)   | Febr. 22-28, SN        |
| A. Bovier (WIAS, Berlin)  | Febr. 25, ISS          |
| R. Dalang (EPFL Switzerland)  | Febr. 26- March 8, ISS |
| L. Erdos (Georgia Institute of Technology, Atlanta, USA)                              | March 2-5, ISS         |
| A.Greven (Mathematisches Institut Friedrich-Alexander-Universität, Erlangen-Nürnberg) | March 17&18, ISS       |
| I. Nolte (University of Groningen),   | March 20-23, CMB       |
| B. Toth (Hungarian Academy of Sciences)   | March 21 &22, ISS      |
| H. Drees (University of Heidelberg, Germany)  | March 26-28, FS        |
| T. Mueller, (Max-Planck-Institut für Molekulare Genetik)                              | March 27-30, CMB       |
| R. Spang, (Max-Planck-Institut für Molekulare Genetik)                                | March 27-30, CMB       |
| E. Scoppola, (Rome, Italy)  | May 20-24, ISS         |

**EURANDOM Reports** appeared in 2002:

2002-001 Short time conservation of Gibbsianness under local stochastic evolutions –

A. Le Ny, F. Redig

2001-002 A tandem queue with a gate mechanism

Z. Palmowski S. Schlegel,

O.J. Boxma

2001-003 Periodic points of nonexpansive maps: a survey

B. Lemmens

The list of EURANDOM reports over 2001 can be found on  
<http://www.eurandom.tue.nl/publications.htm>.

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