

# EURANDOM Newsletter

## Volume VII, Issue 2 – December 2005

(the previous letter was from January 2005)

### Evaluation of EURANDOM

One of the most important events in 2005 for the institute was the evaluation of the institute by an international committee that visited us in August. The evaluation was requested and organised by the Dutch research organisation. The report was recently published. We are very proud that EURANDOM came out of the evaluation with excellent scores. In its report the panel states that, "In the seven year of its existence, EURANDOM has become a pre-eminent center for the study of stochastics, playing a key role in the development of the discipline both locally within the Netherlands and globally within Europe and beyond".



### Other news

Another issue of importance was in September the change in directorship. Frank den Hollander left EURANDOM as scientific director and Henry Wynn as scientific co-director. Onno Boxma took over the scientific directorship.

A workshop

([www.eurandom.tue.nl/workshops/2005/ISS/ISS\\_main.htm](http://www.eurandom.tue.nl/workshops/2005/ISS/ISS_main.htm)) was organised to mark this point, as well as a series of lectures on the main topics of the stochastic research area in a "stochastic afternoon"

([www.eurandom.tue.nl/workshops/2005/ISS/stochasticsafternoon\\_23sept.htm](http://www.eurandom.tue.nl/workshops/2005/ISS/stochasticsafternoon_23sept.htm)).

Furthermore the annual meeting of the scientific council took place around this moment, as well as an Alumni-event



([www.eurandom.tue.nl/EURANET/EURANET\\_main\\_page.htm](http://www.eurandom.tue.nl/EURANET/EURANET_main_page.htm)).

EURANDOM  
PO Box 513  
5600 MB Eindhoven  
The Netherlands



EURANDOM values this alumni network highly. Based on an exchange of information (personal and professional) we try to keep track of former EURANDOM researchers. Silke Rolles, Peter Grünwald and Madalin Guta gave lectures in the morning, based on their current research. These lectures were highly appreciated by their colleagues as well as by members of the scientific council.

To show "the outside world" the need and the interest of stochastics, we found one of the advisors, Jef Teugels, willing to write an article on his research for "Nieuw Archief voor de Wiskunde" (NAW): "Risicobeheer door herverzekereren". ([www.math.leidenuniv.nl/~naw/serie5/deel06/sep2005/pdf/teugels.pdf](http://www.math.leidenuniv.nl/~naw/serie5/deel06/sep2005/pdf/teugels.pdf)). In 2004 already Frank den Hollander and Fabio Toninelli published in NAW about spin glasses.

The EURANDOM website was extended with items as "Industrial projects" and "(EURANDOM) in the news".

### Scientific advisors

Sara van de Geer stepped down as scientific advisor as she moved from the University of Leiden to ETH Zürich.

William Rey stepped down as advisor, as the BMM project was terminated.

### Research fellows

EURANDOM decided to formalise the regular visits and contributions of some of their former postdocs, by "appointing" them as Research fellow; i.c. Nelli Litvak, Peter Grünwald, Luis Artiles Martinez, Madalin Guta and Patrick Lindsey.

### EURANDOM chair

As was mentioned already in the previous Newsletter, professor François Baccelli was EURAN-

Email: [office@eurandom.tue.nl](mailto:office@eurandom.tue.nl)  
URL: [www.eurandom.tue.nl](http://www.eurandom.tue.nl)  
Phone: \*31 40 247 8100 Fax: \*31 40 247 8190

DOM professor 2004/2005. He visited the institute monthly between October 2004 and May 2005. In May 2005 EURANDOM welcomed as EURANDOM chair, professor Sid Resnick professor and director of the School of Operations Research and Industrial Engineering at Cornell University, USA.



His professional interests centers in applied probability and sometimes cross the boundary into statistics. He gave a public lecture and a mini-course on "Heavy tailed analysis".

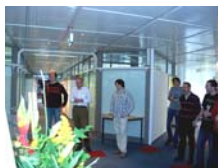
### Board

Rutger van Santen stepped down as rector of TU/e and therefore as member of the board of EURANDOM. He was succeeded by the new rector of TU/e, Hans van Duijn.

Professor Baayen stepped down as a member of the board (member on behalf of NWO) and was succeeded by Jan Karel Lenstra (director CWI). We thank both departing board members for all the work they did for the institute.

### Activities

The departure of postdocs to promising appointments all over the world was as always gratefully used as a reason for a party from "borrel" to "gebak" to "ijs" or "lunch".



The EURANDOM summer excursion was organised in Oirschot, where, after an educating excursion throughout the village we played the game of "Boerengolf" amongst horses and cows, ending in a barbecue, where we enjoyed music and singing of the Stressperadas, a band in which Anne Fey, one of our PhD students participates.



The postdocs and PhD students have been organising all kinds of social events, ranging from dinners to playing football and watching movies (theme: country of origin of the organiser) while eating pizza.

### People who left

- Federico Camia - Amsterdam with a VENI grant
  - Dmitry Znamenskiy - Philips Research Laboratories, Eindhoven
  - Sophie Ladoucette - Leuven
  - Mandira Sarma - New Delhi
  - Alexey Koloydenko - Nottingham
  - Vladimir Kulikov - ING Amsterdam
  - Farida Enikeeva - Moscow
  - Wicher Bergsma - London
  - Elena Tzenova - Sofia
  
  - Gregory Maillard (will leave EURANDOM officially in February, but he is going to stay in Canada during the last month of his contract to work with Frank den Hollander) - Lausanne
  
  - Reda-Jürg Messikh and
  - Dmitry Danilov
- only left EURANDOM temporarily. Messikh got a one year appointment in Lausanne, Danilov is working on a grant application about integrated batteries on which he hopes to continue his research.

### New people in 2005

- RSS: Cristian Giardina (January)
- QPA: Bernardo D'Auria (February)
- SIM: Isaac Corro Ramos (July)
- QPA: Adriana Gabor (September)
- RSS: Mark Holmes (September)
- QPA: Johan van Leeuwen (September)
- RSS: Maarten van Wieren (September)
- RSS: Nicolas Petrelis (November)
- QPA: Paul Beekhuizen (December)

### Alumni

Silke Rolles passed her "Habilitation" in May. In August she started working at the Mathematics

EURANDOM  
PO Box 513  
5600 MB Eindhoven  
The Netherlands

Email: [office@eurandom.tue.nl](mailto:office@eurandom.tue.nl)  
URL: [www.eurandom.tue.nl](http://www.eurandom.tue.nl)  
Phone: \*31 40 247 8100 Fax: \*31 40 247 8190

Department of the TU/e and is of course related again with EURANDOM.

June 13, Johan van Leeuwen obtained his PhD degree (cum laude) and started working at the ING bank in Amsterdam, but returned as a postdoc to EURANDOM in September.

Johan van Leeuwen received a NWO TALENT grant.

### Workshops 2005

- January 3-7, 2005 (RSS)  
Dynamical Systems, Probability Theory and Statistical Mechanics"

- February 2-5, 2005 (QPA/EURO-NGI)  
Rare events in communication networks

- March 14-18, 2005 SIM/EIDMA  
Minicourse Symmetry studies

- March 14-18, 2005 (RSS)  
Workshop on self-similar random structures  
Hausdorff dimension and branching

- May 9-10-11, 2005 (RI)  
Risk Measures & Risk Management General Aspects"

- June 24, 2005 (SIM)  
Regional Meeting on "Design of Experiments (DOE) and Statistical Process Control (SPC)"

- September 20-23, 2005 (RSS)  
Interacting Stochastic Systems

- October 3-4-5, 2005 (SIM)  
Workshop PASCAL II

- October 13-14, 2005 (RSS)  
BRG-meeting

- December 12 & 13, 2005 (RI)  
The Economics & Finance of Extremes

### Visitors 2005

An overview of visitors at EURANDOM can be found at

<http://www.eurandom.tue.nl/people.html#visitors>

### Miscellaneous

Several RSI workshops were given in order to provide everyone with the necessary tips and tricks to avoid Repetitive Strain Injury.

EURANDOM  
PO Box 513  
5600 MB Eindhoven  
The Netherlands

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

Putting out shoes with wish lists, getting presents, eating traditional pastry and drinking 'bisschopswijn'.



Sinterklaas was very generous this year: he brought a micro wave oven and promised a table tennis table.

### Visitors 2006

E. Khmaladze, Victoria University (NZ), Jan 29-Febr.6, SIM

V. Sharma, Indian Institute of Science (IN), March - May, QPA

U. Yechiali, Tel Aviv University (IL), March-June, QPA

S. Bar-Lev, University of Haifa, March, QPA

S. Zacks, Binghamton University March, QPA.

D. Perry, University of Haifa (IL), March, QPA

V.G. Kulkarni, University of North Carolina, Chapel Hill, QPA

W. Stadje, University of Osnabrück, March, QPA

P. Collet, Polytechnique, Paris, April 17-28, RSS

### Workshops in 2006

- January 16-18, 2006 (SIM)

Workshop Statistics for biological networks

- January 30 to February 3, 2006

The Study Group 2006 (SWI2006)

- March 6-7-8, 2006 (RI)

Workshop Risk Measures and Risk Management for High-frequency Data

- March 13, 14, 15 (QPA)

Workshop on queues

- March 20-24, 2006 (RSS)

Workshop YEP (Young European Probabilists) 2006;

Large deviations, random media, and random matrices

- March 29-31, 2006 (RSS)

Workshop "Self-Interacting Random Walks"

- June

Workshop on Polymers (RSS)

- June

EPT workshop (QPA)

### New People 2006

March 2006: W. Kager (RSS)

September 2006: V. Shneer (QPA)

Email: [office@eurandom.tue.nl](mailto:office@eurandom.tue.nl)

URL: [www.eurandom.tue.nl](http://www.eurandom.tue.nl)

Phone: \*31 40 247 8100 Fax: \*31 40 247 8190