

# EURANDOM Newsletter

Volume IX, Issue 1 - Summer 2007

Previous Newsletters to be found on the EURANDOM-website

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## General News

Last week the 14<sup>th</sup> APS-INFORMS conference took place. We are proud that we hosted around 360 scientists, young and old, from the US and Canada to Asia and Australia on the premises of Eindhoven University of Technology, where also EURANDOM is located. Keynote speakers were Peter Glynn, Frank Kelly and Alain-Sol Sznitman.



Preparations



The first tutorial

At the Meet & Greet gathering at EURANDOM, Sunday evening, over 60 participants used the opportunity of pre-registration and meeting old friends and colleagues. With nine parallel sessions, and - very well attended - tutorials during the lunch break, the conference programme was quite dense. However, there was also ample time to meet old friends and make new ones. The organized social activities included a dinner at the DAF museum and a gathering with drinks, snacks and life music of the *New Orleans Dixie Skaters* ([www.nods.nl](http://www.nods.nl)). Most participants stayed until the very end of the conference -- a beautiful closing lecture by Frank Kelly.

Several EURANDOM alumni attended the conference, on Tuesday we all had dinner together. The whole EURANDOM staff was involved in the conference preparations (with a leading role by Lucienne Coolen), and they were very time-consuming but also a lot of fun.

## Scientific Advisors

The trustees of the Rollo Davidson Trust have decided to award the 2007 Rollo Davidson Prize to Remco van der Hofstad (RSS-advisor) "for his work in probability and statistical mechanics". The Rollo Davidson Trust was founded in 1975 in memory of Rollo Davidson, an accomplished mathematician of remarkable potential, and Fellow-elect of Churchill College (Cambridge), who died on the Piz Bernina in 1970. The Trustees award an annual Prize for young probabilists.

Februari 2, 2007, Michel Mandjes (QPA-advisor) gave his inaugural lecture at the University of Amsterdam. Title of his lecture: 'Nieuwe kansen' (New chances). May 10, 2007 Richard Boucherie (QPA-advisor) gave his inaugural lecture at the University of Twente. Title of his lecture: 'Het antwoord of de vraag' (The answer or the question).

Since May 2007 the QPA-programme has two new Scientific Advisors; Nico Dellaert and Gert-Jan van Houtum, both from the TU/e, Department of Technology Management. They were appointed in the framework of an agreement between the Department of Technology Management and EURANDOM; four PhD students of that department will also spend part of their time in EURANDOM (see 'New people in 2007' on the following page).



Nico Dellaert



Geert-Jan van Houtum

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Frank Redig, one of the Scientific Advisors of the RSS-programme, decided to stop his activities at EURANDOM. We gratefully acknowledge his contribution to the RSS-programme.



Mathisca de Gunst (SIM-advisor) has been appointed as Professor at the Vrije Universiteit, Amsterdam, The Netherlands. Congratulations!

### ***Workshops in the 1<sup>st</sup> half of 2007***

March 19-23, 2007

YEP IV (Young European Probabilists) 2007  
Random Graphs and Complex Networks (RSS)

April 16-18, 2007

Mathematical Methodologies for Operational Risk (QPA)

June 18-22, 2007

Random Polymers (RSS)

July 9-11, 2007

Applied Probability INFORMS Conference (QPA)

July 12, 2007

3<sup>rd</sup> Korea-Netherlands workshop  
Queueing theory and its applications to telecommunication systems (QPA).

### ***Visitors in the 1<sup>st</sup> half of 2007***

→ January: M. Harchol-Balter (Carnegie Mellon University, Pittsburgh, USA) and P. Glynn (Stanford University, USA).

→ February: I. Gallo (Università di Bologna, Italy), F. Guerra (Università Roma la Sapienze, Italy), P. Contucci (Università di Bologna, Italy), C. Külske (University of Groningen, The Netherlands), S. Brofferio (Université Paris-Sud, France) and D. Silvestrov (Mälardalen University, Västerås, Sweden).

→ March: P. Mathieu (Université de Provence, Marseille, France) and T. Bodineau (Université Paris 7, France).

→ April: M. Lenci (Università di Bologna, Italy), M. Viana (University of Illinois, Chicago, USA), L. Addario-Berry (University of Oxford, UK) and R. Kang (University of Oxford, UK).

→ May: E. Morozov (Russian Academy of Sciences, Karelia, Russia), J. Skokan (London School of Economics, UK) and M. Viana (University of Illinois, Chicago, USA).

→ June: S. Vidal Puig (Universidad Politecnica de Valencia, Spain), B. Zwart (Georgia Institute of Technology, Atlanta, USA), A. Basuev (St. Petersburg Federal University of Technology and Design, Russia), A. Krishnamurthy (Rensselaer Polytechnic Institute, Troy, New York, USA), E. Cirillo (Università la Sapienza, Roma, Italy), G. Slade (University of British Columbia, Vancouver, Canada), J. Goodman (University of British Columbia, Vancouver, Canada) and O. Angel (University of Toronto, Canada)

→ July: O. Kella (Hebrew University of Jerusalem, Israel), D. Perry (University of Haifa, Israel), V. Kulkarni (University of North-Carolina at Chapel Hill, USA), M. Luczak (London School of Economics, UK), M. Squillante (IBM Watson Research Center, Yorktown Heights, USA) and K. Sigman (Columbia University, New York, USA).

### ***New People in 2007***

QPA Brian Fralix (February)  
Balakrishna Prabhu (May)  
Ingrid Vliegen (May)  
Ingrid Reijnen (May)  
Gergely Mincsovics (May)  
Çağdas Büyükkaramikli (May)  
Jevgenijs Ivanovs (August)  
Joris Walraevens (October)

RSS Dimitris Cheliotis (September)

SIM Efang Kong (January)  
Ambedkar Dukkupati (April)  
Guangming Pan (June)

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## Miscellaneous

In March 2007 we organised a farewell party for Denis Denisov and Peter van de Ven. April 10, 2007 we had our annual Easter lunch and in May we also organised a "coffee and cake-event" with a very special background. One of the post-docs, Brian Fralix, was not able to visit his PhD-diploma awarding ceremony in the USA. An extraordinary party cake was ordered:



## Alumni News

At the beginning of 2007 we appointed six former EURANDOM postdocs as **Research Fellow**: Cristian Giardinà, Peter Grünwald, Bernd Heidergott, Johan van Leeuwen, Nelli Litvak and Francesca Nardi.

March 14, 2007 Sophie Ladoucette successfully defended her 2<sup>nd</sup> thesis *Analysis of heavy-tailed risks* at the Katholieke Universiteit Leuven, Belgium. Sophie is now working as a Technical Advisor R&D for a reinsurance company (Secura Re) in Brussels.

Nadia Lalam and Andreï Sleptchenko also started a new job. Nadia Lalam is now working as post-doctoral fellow at the Department of Mathematical Sciences of Chalmers University of Technology, Gothenburg, Sweden. In collaboration with Peter Jagers and within the working group in stochastic models, she investigates statistical inference for population dynamics models. Andreï Sleptchenko started a new job at the OR consultancy company ORTEC B.V. in Gouda, The Netherlands.

May 21, 2007 Peter van de Ven successfully defended his thesis *Equivalences in Design of Experiments* at the TU/e. Peter is working at the University of Southampton.

Denis Denisov also left EURANDOM. Denis started to work at the University of Edinburgh.

During the INFORMS conference we organised an Alumni dinner in restaurant the Zwarte Doos at the TU/e campus. Several former EURANDOM post-docs who attended the 14<sup>th</sup> APS-INFORMS conference were present. It was nice to meet all these 'old' colleagues, we had a very 'gezellige' (pleasant) evening! Next year, with the celebration of 10 years of EURANDOM (probably August/September 2008) we plan to organise again an Alumni-Meeting.

## Upcoming events

### Workshops and meetings

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

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

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

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

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

November 15-16, 2007  
E-Quality (QPA)

December 10-11, 2007  
Multivariate Risk Management (QPA)

## Expected guests in the 2<sup>nd</sup> half of 2007

- J. Berestycki (Université de Provence, Marseille & Paris VI, France)
- R. Fernandez (Université de Rouen, France)
- I. Ibragimov (Petersburg Department of Steklov Institute of Mathematics, Russia) and
- D. Kim Al-Farabi (Kazakh National University, Almaty).

**For more detailed information please visit the EURANDOM website.**

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