

# EURANDOM Newsletter

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Previous Newsletters to be found on the EURANDOM-website

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## General news

At the conference *Frontiers of Statistics in honor of Peter Bickel*, held at Princeton University, Professor Peter Bickel of the University of California at Berkeley, was appointed to the knightly grade of Commander in the Order of Oranje Nassau by her Royal Highness Queen Beatrix of The Netherlands. The royal decoration took place at Princeton University on May 19, 2006 and was conferred by her Excellency the Consul General of the Netherlands in New York. Professor Bickel was nominated for his efforts in the development of mathematical statistics in the Netherlands.

The first half year of 2006 has been very busy at EURANDOM with many visitors (for names and details see our website) and workshops.

## BETA Chair

In May and June the QPA group hosted one long-term visitor: Professor Uri Yechiali. During these months Professor Yechiali has been holder of the BETA Chair of the Research School for Operations Management and Logistics at TU/e. He gave two talks on 'A Random Walk through my O.R. life'.



*Uri Yechiali, Professor of Operations Research and Statistics, Tel Aviv University, Israel.*

SIM	Statistics for Biological Networks	Jan. 16-18
Gen.	Studygroup Mathematics with Industry	Jan. 30- Febr. 3
RI	Risk Measures and Risk Management	Mar. 6-8
QPA	Queues, Fluid Queues and Extremes	Mar. 13-14
RSS	Large Deviations, Random Media, and Random Matrices	Mar. 20-24
RSS	Self-Interacting Random Walks	Mar. 29-31
QPA	Performance Analysis of Manufacturing Systems	Jun. 19-20

Another long-term but also regular EURANDOM visitor, Professor Offer Kella (Hebrew University of Jerusalem, Israel), will visit EURANDOM in September.

## Board & Directors

Prof.dr. J.K. Lenstra (Director of CWI) stepped down as a member of the Board and was succeeded by Prof.dr. F.A. van der Duyn Schouten (Rector University of Tilburg).

In December there will be a change in directorship. After more than 10 EURANDOM years, Wim Senden, managing director, will retire. An afternoon of lectures followed by a reception, will be organised in his honour on November 23, 2006. Wim Senden will be succeeded by Connie Cantrijn.

## Scientific advisors

Frank den Hollander was on sabbatical leave from January until August at the University of British Columbia, Vancouver, Canada. He was nominated on the PIMS (Pacific Institute for the Mathematical Sciences) Distinguished Chair. He has been working with Professor Gordon Slade

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and with four EURANDOM post-docs, who brought him a visit.

As of July 1<sup>st</sup>, 2006 Richard Gill has been appointed Professor in Mathematical Statistics at the Mathematical Institute of the University of Leiden. He will continue his activities as scientific advisor of EURANDOM. Frank den Hollander has been appointed as member of the Scientific Advisory Board of the Korteweg-de Vries Institute for Mathematics in Amsterdam and he is representing EURANDOM in the Board of the Thomas Stieltjes Institute for Mathematics in Leiden. He also became IMS (Institute of Mathematical Statistics) Council member.

Onno Boxma, together with Michel Mandjes and Rob van der Mei (CWI) and Richard Boucherie (University of Twente) has been awarded a three-year NWO postdoc grant for the research project 'Queueing Networks of Interacting Servers'. Ivo Adan, Onno Boxma and Sindo Núñez were awarded small projects within the Euro-NGI Network of Excellence. These projects may cover some postdoc activities in EURANDOM. Frank den Hollander has also been awarded a two-year NWO postdoc grant for the project 'Wulff shape of critical droplets under stochastic dynamics'.

Marie-Colette van Lieshout (CWI) and Laurie Davies (University Essen) started last year as scientific advisor for the SIM programme at EURANDOM. In November of this year Wim Schoutens (Catholic University Leuven) will start as scientific advisor of a new theme within the QPA programme (Multivariate Risk Modelling).

#### **Social activities**

- We started the year with the Annual New Year's Lunch. Many post-docs prepared dishes with recipes from their home country;
- January 13 - February 17, 2006 the TU/e organised an exhibition of art work of university employees. Lucienne Coolen (workshop officer) showed one of her collages;
- The first half of 2006 we also organised a farewell party for Gregory Maillard (EPFL, Lausanne, Zwitserland), Akira Sakai (University of Bath, United Kingdom), Iryna Snihir (Rabobank International, Amsterdam, The Netherlands), Mia Deijfen (Chalmers University, Göteborg, Sweden) and Hwee Pink Tan (Trinity College, Dublin, Ireland);

- With Easter we organised again an Easter Lunch with Easter dishes;
- The Annual Excursion 2006 in June brought us (again) to Oirschot. We learnt crossbow shooting and flag-waving from the local guild and we also followed a creative workshop under the guidance of a painter who combined our contributions into a beautiful painting on canvas:



#### **New people in 2006**

- QPA Josine Bruin (May)  
Adam Wierman (July)  
Andreas Löpker (September)  
Seva Shneer (November)  
Henrik Jönsson (November)
- RSS Mia Deijfen (February)  
Wouter Kager (March)  
Sebastien Blachère (September)
- SIM Dmitry Danilov (May)  
Nicolas Brunel (July)

#### **Alumni News**

In January Andreï Sleptchenko started to work as Associate Professor at the Erasmus University Rotterdam, The Netherlands; Nicola Armstrong accepted a permanent job at the Netherlands Cancer Institute (NKI), Amsterdam, The Netherlands and Bas Lemmens started to work at the University of Warwick with a Marie Curie Individual Fellowship.

In February Silke Rolles left the TU/e because she accepted a position as Associate Professor at the Technische Universität München, Germany and Elena Tzenova started in March a new job at the National Statistical Institute in Sofia, Bulgaria.

Francesca Nardi has been appointed by the TU/e in the programme 'Women-in-Science'. Johan van Leeuwen obtained a Veni-grant from NWO with his research project 'Asymptotic analysis and functional equations in queueing theory'. They will both start in September at the TU/e. Madalin Guta will also start in September with a new job

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at the University of Nottingham, School of Mathematical Sciences, Division of Statistics. From August 7 till September 14 Lerzan Ormeci is visiting the Netherlands. She is working with Gul Gurkan from Tilburg University.

#### **Miscellaneous**

Johan van Leeuwen obtained a Talent scholarship from NWO for his research project 'Resource Allocation in Interacting Queueing Systems'. With this grant he has worked for a couple of months in Germany with Professor Wolfgang Stadje of the University of Osnabrück.

As a continuation of the STW project of Ivo Adan and Pascal Etman (TU/e, Mechanical Engineering) Adam Wierman started in July for five months. We also welcomed in July Nicolas Brunel who is going to work for five months on the PASCAL (Pattern Analysis, Statistical Modelling and Computational Learning) project 'Modelling and Identification of Biochemical Networks as Non-Linear Dynamic Systems'.

In November Henrik Jönsson from Sweden will start work at EURANDOM. Henrik obtained a Marie Curie Individual Fellowship of the European Commission with his project 'Financial Modelling with Multivariate Local Jumps'.

#### **BMM & RI**

The Battery Modelling and Management (BMM) project ended in 2005. At the end of 2005 a follow-up of this project, i-Bat, has been approved by Senter Novem (Innovatiesubsidie Samenwerkingsprojecten of the Dutch Ministry of Economic Affairs). Dmitry Danilov is currently working on this project.

As a sequel of the Reinsurance (RI) project a workshop has been organised on 'Risk Measures and Risk Management for High-Frequency Data', within the MATHFSS project. The MATHFSS project is a Support Action of the New and Emerging Science and Technology (NEST) of the European Commission (Sixth Framework Programme). Another result is the idea to establish a new sub-theme - Multivariate Risk Modelling - within the QPA programme.

The Annual Report 2005 and the Executive Summary of the Annual Report 2005 were finished and distributed on a large scale. A copy can be

obtained from the secretariat or downloaded from the EURANDOM website.

#### **Upcoming events**

Saturday, September 2<sup>nd</sup>, 2006 the Scientific Council will have its annual meeting at EURANDOM. The Scientific Advisors will have their biannual meeting September 11<sup>th</sup>, 2006.

September 12<sup>th</sup>, 2006 the TU/e will officially welcome the first female scientists within the specially created 'Women in Science' tenure track programme. On this occasion the TU/e is organizing the 'Women in Science: TU/e in balance' event. One of our former post-docs, Francesca Nardi, is one of the five women who have been appointed within the 'Women in Science' programme.

Remco van der Hofstad will deliver his inaugural lecture on Friday 22 September 2006. The lecture will be held in the Blauwe Zaal of the Auditorium. The lecture will be entitled 'Random networking: between order and chaos'.

December 11<sup>th</sup>-13<sup>th</sup>, 2006 the PASCAL workshop 'Image Analysis and Inverse Problems' will be organised at EURANDOM. This will be the first workshop to be held at EURANDOM that will be devoted to various aspects of image analysis and inverse problems. People from areas of image analysis and inverse problems who use different approaches to common problems will be brought together.

Please note that the next Applied Probability INFORMS Conference will take place from July 9-11, 2007 at EURANDOM, in Eindhoven, The Netherlands. Just before or after the conference we will organise the biennial alumni meeting.

Other workshops in 2007 at EURANDOM: YEP (Young European Probabilists), 'Random Graphs and Complex Networks' (March), 'Mathematical Methodologies for Operational Risk' (March) and 'Random Polymers' (June).

#### **Visiting scientists**

August: Achim Klenke, Lerzan Ormeci  
September: Anton Bovier, Don Dawson, Andreas Greven, Offer Kella, Akira Sakai and Bert Zwart  
October: Andreas Greven

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