

# EURANDOM Newsletter

Volume X, Issue 2 - Winter 08/09

Previous Newsletters to be found on the EURANDOM-website

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**It is never too late to wish you a successful, healthy and prosperous 2009...**

## General News

### • 10<sup>th</sup> Anniversary

August 26-28, 2008 we celebrated our 10<sup>th</sup> Anniversary with the 'A Random Tour through a Decade of Research' conference. Also on the occasion of the 10<sup>th</sup> anniversary we organised an "Unlikely evening with EURANDOM" with lectures for a broader audience). During this evening the audience stepped into the world of chance and learned that mathematicians have a lot to say about (and maybe even influence) CHANCE. Wim Schoutens gave a very interesting (and timely!) lecture about credit risk; Remco van der Hofstad discussed fascinating paradoxes involving probabilities; and several staff members discussed problems which had been submitted to our website by members of the audience in the weeks before the Unlikely Evening. The various activities also generated some attention in the media.



10<sup>th</sup> Anniversary



Visitors Unlikely evening

### • Board and Scientific council

June 24 and December 12, 2008 the Board of EURANDOM had a meeting and the Scientific Council met on August 26, 2008. On all agendas were issues concerning funding and the stochastics cluster proposal with EURANDOM as central node.

### • EURANDOM Chair

Professor Anton Bovier of the Rheinische Friedrich-Wilhelms-Universität in Bonn, Germany will be our next EURANDOM Chair. He will arrive at EURANDOM mid February 2009. March 3, 2009 he will give a Public lecture about 'Metastability – everywhere'.

### • COST Action

In the fall of 2008 EURANDOM became a member of the **COST Action** MP0801 "Physics of Competition and Conflicts". This Action will 'promote discussion and research across the physical and sociological disciplinary by providing a platform from which the participating researchers can develop important, new and substantial research initiatives aimed at tackling key trans-disciplinary issues. Overall the Action will provide a unique forum for physicists and mathematical scientists to share leading-edge knowledge, experience and build up a common language with economists, social scientists, industry and government'.

### • Senior Fellows

This year we said goodbye to **Richard Gill** (Leiden University, The Netherlands) and to **Sandro Di Bucchianico** (TU/e, Eindhoven, The Netherlands) who both acted for 10 years as senior fellow of the SIM group. We also said farewell to senior fellow **Bas Werker** (Tilburg University, The Netherlands). We thank them all for their valuable contributions.

August 1, 2008 **Bert Zwart** (CWI, The Netherlands) joined the QPA group as senior fellow. His research interests are probability and stochastic networks. In August 2008 Bert Zwart obtained a VIDI-grant of NWO. And at the INFORMS conference in Washington Bert Zwart received the Erlang Prize. This is an award for the best researcher under the age of 36 in the area of applied probability. He is the first person working at a non-American institute to receive this prize.

In December 2008 **Ivo Adan** has been appointed as Professor at the University of Amsterdam, The Netherlands and **Remco van der Hofstad** received an NWO VICI-grant.

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January 1, 2009 two new senior fellows will start. In the RSS group: **Dr. Vladas Sidoravicius** from CWI (Amsterdam, The Netherlands). His research interests are probability theory and stochastic processes. In the MVR group **Dr. Roger Laeven** (Tilburg University, The Netherlands). Roger's research interests are Probability and Mathematical Statistics, (Micro) Economic Theory, Actuarial Science and Quantitative Finance.



Roger Laeven



Vladas Sidoravicius

- **Multivariate Risk Modelling**

As of January 2009 the Multivariate Risk Modelling group (MVR) will operate as an independent research group and will no longer be embedded within the QPA group.

**Workshops in the 2<sup>nd</sup> half of 2008**

- July 18-28, 2008  
**RSS** Mini-workshop 'Random Interactions and Statistical Mechanics'
- August 26-28, 2008  
10<sup>th</sup> Anniversary EURANDOM: 'A Random Tour through a Decade of Research'
- October 6-8, 2008  
Young European Statisticians - YES II  
**SIM** Workshop 'High dimensional statistics'
- October 22-24, 2008  
**QPA** Workshop 'Handling and modeling of asset backed securities'
- October 23, 2008  
An unlikely evening with EURANDOM - presentations for a broad audience

ing in dynamical systems, information theory & mathematical biology'

- November 24-26, 2008  
**SIM** Workshop 'Locally adaptive filters in signal and image processing'
- December 1-3, 2008  
Young European Queueing Theorists (YEQT II)  
**QPA** Workshop 'Stochastic Analysis of Modern Communication Networks'

**Visitors in the 2<sup>nd</sup> half of 2008**

→ July

S. Bar-Lev (University of Haifa, Israel); G. Winkler (Ludwig-Maximilians Universität München, Germany); I. Gallo and P. Contucci (Università di Bologna, Italy); A. Barra (Università di Roma 'La Sapienza', Italy); R. Burioni (Università degli Studi di Parma, Italy); C. Giberti (Università di Modena e Reggio Emilia, Italy).

→ August

Z. Palmowski (Wroclaw University, Poland); O. Kella (Hebrew University of Jerusalem, Israel); D. Perry (University of Haifa, Israel); and A. Sakai (Hokkaido University, Sapporo, Japan).

→ September

T. Rolski (Wroclaw University, Poland); K. Sigman (Columbia University New York, USA); and F. Guillemin (France Telecom).

→ November

F. Manzo, E. Scoppola, E. Olivieri and A. Gaudilliere (Università degli Studi Roma, Italy).

→ December

S. Bhamidi (University of California, Berkeley, USA); D. Kim (Heriot-Watt University, United Kingdom); L. Mellor (Creative Capital Partners Ltd., Finland); U. Ayesta and B. Prabhu (CNRS-LAAS, France)

- November 3-7, 2008  
**RSS** Workshop 'Hitting, returning and match-

**New People in 2008**

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## QPA

Kamil Kosinski (October)  
Ahmad Al Hanbali (December)

## RSS

Lihu Xu (October)  
Artem Sapozhnikov (November)

## SIM

Alexander Lyedovskikh (September)  
Mikhail Langovoy (October)

## Miscellaneous

### • Annual Excursion

This year we organised the Annual Excursion in Eindhoven. June 25, 2008 we brought a visit to the PSV stadium, we played jeu-de-boules and 'beugelen' at the PVOC - the meeting center of the TU/e staff association - where we also had a very nice BBQ.



Inside the PSV stade



BBQ at the PVOC

### • PhD defences

November 3, 2008 **Gergely Mincsovics** defended his PhD thesis "*Studies on tactical capacity planning with contingent capacities*". He is now working at TOMTOM, Eindhoven, The Netherlands.

November 5, 2008 **Markus Heydenreich** defended his PhD thesis "*A lace-expansion analysis of random spatial models*". The full text of his thesis is available for download on his website. Markus is now working at the Vrije Universiteit, Amsterdam, The Netherlands.

### • Sinterklaas

In November we prepared nice presentats for Sinterklaas (self-made boats and shoes). We put them in front of the door (a chimney is lacking at EURANDOM) and December 5<sup>th</sup> Sinterklaas brought us as a surprise a table football table.

### • Christmas

In December we also organised a Christmas gathering. After 10 years of Christmas dinners in town we decided to follow the Dutch tradition with the unwrapping of a Christmas package. Also the winner of the EURANDOM International Table Tennis Tournament (EITT) has been announced: **Matthieu Jonckheere**.

## Alumni News

### • Appointments

Our Research fellow **Peter Grünwald** has been appointed as Professor in Statistical Learning at the Mathematical Institute of Leiden University, The Netherlands. In the RSS group former post-doc **Wouter Kager** has been appointed as Research fellow as of September 1, 2008 and former PhD-student **Maria Vlasiou** will become Research fellow in the QPA group as of January 1, 2009.

### • Awards

Kamil Kosinski has been awarded for the best Master thesis by the Polish Academy of Science and Tobias Müller obtained an NWO VENI-grant.

### • New jobs etc.

There was lots of good news about new jobs. Also a serious baby-boom among Alumni! An overview on jobs and newborn babies can be found on our Alumni website.

### • Alumni meeting

August 26, 2008 when we celebrated our 10<sup>th</sup> Anniversary, we also scheduled an Alumni-meeting. We had an interesting discussion with approx. 20 Alumni about the future of Mathematics and we also had a nice dinner at restaurant Fens.

### • New Alumni

In the 2<sup>nd</sup> half of 2008 we said good-bye to Sebastien Blachère (August), Dmitry Danilov (September), Tobias Müller & Christian Spitoni (October), Gergely Mincsovics & Markus Heydenreich (November) and Efang Kong (December). If you wish to know where they are right now and what they do please have a look at the EURANDOM site under the button Alumni.

## Upcoming events

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**Workshops and meetings**

January 5-7, 2009

**QPA** Workshop 'Quantitive Models for Production and Communication Networks'

January 12, 2009

First LOIS Lecture by Professor Sean Meyn (Chicago, Urbana Champaign, United States of America)

[Dynamics of Prices in Electric Power Networks](#)

March 2-3, 2009 (or June)

**QPA** Workshop [SPOTNET](#)

March 3, 2008

[PUBLIC LECTURE](#) by [EURANDOM Chair Professor Anton Bovier](#) (Institut für Angewandte Mathematik. Rheinische Friedrich-Wilhelms-Universität Bonn, Germany)

[Metastability-everywhere](#)

March 23-28, 2009

Young European Probabilists VI

RSS Workshop [Fragmentation, coalescence and probabilistic genetics](#)

March 27, 2009

**QPA** Workshop [Polling](#)

**SIM** Workshop [Climate change and extreme value theory](#)

June 8-10, 2009

**SIM** Workshop [Parameter Estimation for Dynamical Systems](#)

July 15-18, 2009

**SIM** Workshop [Inference for Levy Processes](#)

August 24-28, 2009

**RSS** Workshop [Order, disorder and double disorder](#)

October 5-7, 2009

**SIM** [Young European Statisticians -YES III](#) Workshop

November 23-25, 2009

**QPA** [NET-COOP](#) Conference

**Expected guests in the 1st half of 2009**

Y. Nazarathy (Israel); Ohad Perry (Israel) , Sean Meyn (USA), A. Bianchi (Germany); R. Rubinstein (Israel); U. Yechiali (Israel); and A. Herbertsson (Sweden).

**For more detailed information please visit the EURANDOM website: <http://www.eurandom.tue.nl>.**

May 12-14, 2009

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