

THE ISBA BULLETIN



Vol. 20 No. 3

September 2013

The official bulletin of the International Society for Bayesian Analysis

A MESSAGE FROM THE PRESIDENT

- Merlise Clyde -
ISBA President, 2013
clyde@stat.duke.edu

September to November is a pretty busy time of year for ISBA!

Voting in ISBA and ISBA Section Elections will open October 15. I want to thank Past-President Fabrizio Ruggeri and the ISBA nominating committee (Alicia Carriquiry, Emily Fox, Alessandra Guglielmi, Brunero Liseo, and Fernando Quintana) for putting together an outstanding slate for the open positions on the Executive Committee (President-Elect and Treasurer) and Board of Directors that represents ISBA membership across the globe. With eight sections, altogether we have 46 members running for election for offices in ISBA and ISBA sections, so please check out the slate at <http://bayesian.org/business/index/isba-elections> and Candidate Election Statements at <http://bayesian.org/business/election/candidates>. Voting in section elections is limited to members of the section, so take a moment to login and verify that your ISBA and Section memberships are current before October 15th rolls around so that you are eligible to vote!

Fall Member Promotion: If your membership has lapsed or you want to join a new section (or ISBA) in time for the election, you can take advantage of our Fall Member Promotion - all yearly memberships paid before the end of the year, will include the remaining months of 2013, and all of 2014! And better yet, if you pay now you'll save 10% on regular ISBA dues for 2014. So don't procrastinate until Jan 1 arrives - renew today at <https://bayesian.org/civicrm/contribute/transact?reset=1&id=22>! Even better, join as a

Lifetime Member and avoid the barrage of commercials on ISBA benefits in the future!

Why an increase in ISBA Dues? A 10% increase in 2014 ISBA dues comes to \$6, which is not much in the general scheme of things. For those of you in the US or Europe, it may get you a premium beer or mediocre merlot at your local watering hole or a six-pack of Pabst Blue Ribbon. Yet in total, a 10% increase in regular dues (student and reduced memberships are not affected) would provide funds that could 1) provide videotaping of all of the Keynote Lectures at ISBA 2014 (which will be publicly available and reach individuals interested in Bayesian statistics all over the

In this issue

- [FROM THE PROGRAM COUNCIL](#)
☛ *Page 5*
- [2013 ISBA ELECTION](#)
☛ *Page 3*
- [A MESSAGE FROM THE BA EDITOR](#)
☛ *Page 7*
- [A REPORT FROM COSTA RICA](#)
☛ *Page 8*
- [ISBA - SECTIONS](#)
☛ *Page 9*
- [THE BAYESCOMP GUEST OPINION COLUMN](#)
☛ *Page 16*
- [STUDENTS' CORNER](#)
☛ *Page 17*
- [NEWS FROM THE WORLD](#)
☛ *Page 20*

MESSAGE FROM THE PRESIDENT, *Continued from page 1. . . .*

world); 2) support the next Latin America Summer School in Mexico; 3) provide junior travel support for 10 junior researchers to attend ISBA 2014; 4) offset costs of supporting our open-access journal *Bayesian Analysis* on Project Euclid, which incidently has seen a major increase in ratings; or 5) support expenses of regional meetings organized by ISBA Chapters, such as the upcoming meeting of the Brazilian Chapter (ISBrA). While we have seen several increases in dues over the last couple of years, these are all based on trying to provide support for activities to promote Bayesian Statistics world wide while ensuring that the society is fiscally sound going forward. With this increase and the new investment plan going into effect we should be back to operating with a balanced budget.

ISBA's Board of Directors has approved a new **Investment Plan** that will maintain about three years of operating expenses in a liquid account, while the rest of ISBA funds will be invested in an internationally based, conservative index fund. This should generate cash flow as a three-year moving average of the past three years' returns (starting in three years) from the endowments for ISBA Prizes & Awards (DeGroot Prize, Lindley Prize, Mitchell Prize, Savage Award, Lifetime Member Junior Researchers Travel Award, and the Pilar Iglesias Travel Award. I want to thank the current Finance Committee of Carlos Carvalho, Mine Cetinkaya-Rundel, Mike Daniels (Treasurer), John Geweke, Dale Poirier and Fabrizio Ruggeri (Chair, Past-President) for their research in developing the plan! While most of the endowments should cover the awards at suggested levels, we are still seeking additional contributions for the Pilar Iglesias Fund (<http://bayesian.org/awards/PilarTravelAward>). Please con-

sider contributing at <https://bayesian.org/civCRM/contribute/transact?reset=1&id=8> so that we can help more junior researchers from developing countries attend the next World Meeting in Cancun!

Updates on ISBA 2014 in Cancun: The Program Council, the Scientific and Local Organizing Committees have been busy getting ready for ISBA 2014! The official meeting website was launched earlier this month at <http://isba2014.eventos.cimat.mx/> so be sure to bookmark the site for important information and updates for what promises to be an outstanding meeting! The Scientific Committee is now accepting proposals for Special Topic invited Sessions which is a great opportunity to become involved in the meeting and society! We are also looking for proposals for Short Courses to be held before the meeting, so if you are interested, please check out information later in the Bulletin for details on Abstract, Session and Short Course Submissions.

Of course it is never too early to start thinking about the next **Lindley Prize** (<http://bayesian.org/awards/LindleyPrize.html>) which is awarded for innovative research in Bayesian Statistics that is presented at an ISBA World Meeting and accepted for publication in a special issue of *Bayesian Analysis*. The Prize, named for Dennis V. Lindley, may be awarded for work in foundations, theory, methodology or applications of Bayesian statistics. To be eligible you have to present a poster or talk at the World meeting in Cancun so get that abstract ready to submit! Papers based on the presentations should be submitted next August after the meeting to BA. The winner of the 2012 Lindley Prize will be announced in Cancun, along with the winners of the Mitchell Prize, DeGroot Prize, Savage Prize, ISBA Fellows and the new Zellner Medal. Stay tuned! ▲

A MESSAGE FROM THE EDITOR

- Feng Liang -
liangf@illinois.edu

This issue of Bulletin is published quite a few days later than scheduled: I was trying to figure out a way to include all the Candidate Statements

for the coming 2013 ISBA Election, but eventually gave up on that idea since we have over 40 statements! So please check all the Candidate Statements at the ISBA website: <http://bayesian.org/business/election/candidates>.

In addition to the Election, you'll find a lot of valuable information about our society in this issue: fall promotion for members, new invest-

ment plan for our ISBA funds, new discussion papers at Bayesian Analysis, and the success of the first Latin American school and the first central American symposium on Bayesian Statistics in Costa Rica. You'll also find useful information regarding upcoming conferences and meetings, including the Bayes 250 Workshop at Duke University (December 2013), MCMSki IV in Chamonia (January 2014), ISBA George Box Workshop on Frontiers of Statistics at the George Washington University (May 2014), and of course, the premier conference of ISBA, the ISBA 2014 World Meeting in Cancun (July 2014).

We just add a new section called "Guest Columns", which features an article by our Bayes-Comp Guest Columnist Nicolas Chopin, in which he shared his opinions on a recent paper by Bissiri, Holmes and Walker (2013) related to "pseudo-

Bayesian" approaches. In the Students' Corner Section, our Associate Co-Editors Isadora Antoniano and Antonio Ortiz asked Francesca Ieva and Ettore Lanzarone, organizers of this fantastic meeting, BAYSM 2013 (the first Bayesian Young Statistician Meeting), to tell us about their experience and challenges of organizing a statistical meeting.

As always, you are welcome to participate in the Bulletin by emailing suggestions/contributions to me or to any member of the Editorial Board. We are still trying to find AEs for the following Sections, *Software Highlight*, *Interviews*, *Annotated Bibliography*, *Applications*, and *Bayesian History*. Please do not hesitate to contact me if you are interested in being an AE or want to suggest names. ▲

2013 ISBA ELECTION

CANDIDATES FOR ISBA AND ISBA SECTION ELECTIONS

To see all Candidate Statements please check the [Election Page](#).

ISBA President-Elect

Alexandra M. Schmidt,
UFRJ, Brazil,
alex@im.ufrj.br

Kerrie Mengersen,
Queensland University of Technology,
Australia,
k.mengersen@qut.edu.au

ISBA Treasurer

Mine Cetinkaya-Rundel,
Duke University, USA,
mine@stat.duke.edu

Murali Haran,
Department of Statistics,
Penn State University, USA,
mharan@stat.psu.edu

ISBA Board

Rosangela Helena Loschi,
Universidade Federal de Minas Gerais, Brazil,
loschi@est.ufmg.br

Yasuhiro Omori,
University of Tokyo, Japan,
omori@e.u-tokyo.ac.jp

Nicolas Chopin,
CREST-ENSAE, France,
nicolas.chopin@ensae.fr

Satyanshu K. Upadhyay,
Banaras Hindu University, India,
skupadhyay@gmail.com

Alejandro Jara,
Department of Statistics,
Pontificia Universidad Católica de Chile, Chile,
ajara@mat.puc.cl

Fan Li,
Duke University, USA,
fli@stat.duke.edu

Antonio Lijoi,
University of Pavia, Italy,
lijoi@unipv.it

Tanzy Love,
University of Rochester, USA,
tanzy_love@urmc.rochester.edu

Lizanne Raubenheimer,
Rhodes University, South Africa,
L.Raubenheimer@ru.ac.za

Junior ISBA Chair-Elect

Tony Pourmohamad,
University of California, Santa Cruz, USA,
tpourmohamad@soe.ucsc.edu

Isadora Antoniano Villalobos,
Bocconi University, Italy,
isadora.antoniano@unibocconi.it

Junior ISBA Program Chair

Silvia Montagna,
Duke University, USA,
sm234@duke.edu

Valerie Poynor,
University of California, Santa Cruz, USA,
vpoynor@soe.ucsc.edu

Junior ISBA Secretary

Shaan Qamar,
Duke University, USA,
shaan.qamar@duke.edu

Nuria Torrado,
University of Coimbra, Portugal,
nuria.torrado@gmail.com

Section on Biostatistics and Pharmaceutical Statistics Program Chair

Gianluca Baio,
University College London, UK,
gianluca@stats.ucl.ac.uk

Telba Irony,
Food and Drug Administration, USA,
telba.irony@fda.hhs.gov

Section on Biostatistics and Pharmaceutical

Statistics Treasurer

Ying Yang,
Food and Drug Administration, USA,
ying.yang@fda.hhs.gov

Yisheng Li,
University of Texas
MD Anderson Cancer Center, USA,
ysli@mdanderson.org

Section on Bayesian Nonparametrics Program Chair

Alejandro Jara,
Department of Statistics,
Pontificia Universidad Católica de Chile, Chile,
ajara@mat.puc.cl

Peter Orbanz,
Columbia University, USA,
porbanz@stat.columbia.edu

Section on Bayesian Nonparametrics Treasurer

Alessandra Guglielmi,
Department of Mathematics,
Politecnico di Milano, Italy,
alessandra.guglielmi@polimi.it

Maria De Iorio,
Department of Statistical Science, UCL, UK,
m.deiorio@ucl.ac.uk

Section on Bayesian Computation Chair-Elect

Mark Girolami,
University College London, UK,
m.girolami@ucl.ac.uk

Arnaud Doucet,
Department of Statistics,
Oxford University, UK,
doucet@stats.ox.ac.uk

Section on Bayesian Computation Program Chair

David A van Dyk,
Imperial College London, UK,
dvandyk@imperial.ac.uk

Darren Wilkinson,
Newcastle University, UK,

darren.wilkinson@ncl.ac.uk

Scott C. Schmidler,
Duke University, USA,
schmidler@stat.duke.edu

Section on Environmental Sciences Program Chair

Candace Berrett,
Department of Statistics,
Brigham Young University, USA,
cberrett@stat.byu.edu

Gabriel Huerta,
University of New Mexico, USA,
ghuerta@stat.unm.edu

Section on Environmental Sciences Treasurer

Matthew Heaton,
Department of Statistics,
Brigham Young University, USA,
mattheaton@gmail.com

Michael Messner,
Environmental Protection Agency, USA,
messner.michael@epa.gov

Section on Economics, Finance and Business Chair-Elect

Luc Bauwens,
Université catholique de Louvain, Belgium,
luc.bauwens@uclouvain.be

Sylvia Frühwirth-Schnatter,
Vienna University of Economics and Business,
Austria,
sfruehwi@wu.ac.at

Section on Economics, Finance and Business Treasurer

Giovanni Petris,
University of Arkansas, USA,
GPetris@uark.edu

Mike K.P. So,
The Hong Kong University of Science
and Technology, Hong Kong, China,
immkps@ust.hk

Section on Industrial Statistics Program Chair

David Banks,
Duke University, USA,
banks@stat.duke.edu

Satyanshu K.Upadhyay,
Banaras Hindu University, India,
skupadhyay@gmail.com

Section on Industrial Statistics Treasurer

Bumsoo Kim,
Sogang University, Korea,
bk4498@gwu.edu

Raffaele Argiento,
CNR-IMATI, Italy,
raffaele@mi.imati.cnr.it

Section on Objective Bayes Chair-Elect

Christian P. Robert,
Université Paris-Dauphine, France
& University of Warwick, UK,
xian@ceremade.dauphine.fr

Jose M Bernardo,
Universidad de Valencia, Spain,
jose.m.bernardo@uv.es

Section on Objective Bayes Secretary

Rousseau Judith,
Université Paris Dauphine
and CREST-ENSAE, France,
rousseau@ceremade.dauphine.fr

Hedibert Freitas Lopes,
George Washington University, USA,
Hedibert@hotmail.com



FROM THE PROGRAM COUNCIL



ISBA 2014

- Raquel Prado -

Chair, 2012-2014

raquel@soe.ucsc.edu

The ISBA 2014 World Meeting – the premier conference of the International Society for Bayesian Analysis (ISBA) – will be held in Cancun, Mexico, July 14-18, 2014. Information about the conference is available at:

<http://isba2014.eventos.cimat.mx>

The program will feature four lectures on Bayesian foundations, five keynote sessions, eight section-specific invited sessions and several additional invited sessions, including the Savage Award session and the Bayesian Analysis session. The program will also include a number of contributed sessions, short courses and poster presentations.

The invited speakers for the Bayesian Foundational Lectures are: J. Berger (Duke University, US), S. Frühwirth-Schnatter (Wirtschafts, Vienna, Austria), P. Mueller (UT Austin, US) and G. Roberts (U. Warwick, UK). The keynote speakers are: D. Banks (Duke University, US), I. Pruenster (U. Torino, Italy), S. Richardson (U. Cambridge, UK), M. Vannucci (Rice, US), and C. Wikle (U. Missouri, US).

Section-Specific Invited Sessions

Proposals for the section-specific invited sessions have already been submitted by the program chairs of the ISBA sections and will be announced soon.

Call for Special Topic Invited Sessions

The Program Committee of ISBA 2014 invites submissions of proposals for special topic invited sessions. Each invited session will consist of 3 talks of approximately 25 min of duration with a common theme.

Proposals should be submitted online at <http://bayesian.org/node/add/isba-session-proposal/> by October 15th, 2013. Please note that proposal submission does not require ISBA membership, however, non-members will need to create an account to be able to submit proposals.

Session proposers will be required to submit the following information about the proposed session:

- Meeting and Program Chair: ISBA 2014 and ISBA Program Chair.

- Session Title.

- Session Organizer: Name, email and affiliation.

- Session Proposal: The proposal should include an abstract with the description of the session, the list of speakers with their affiliations and contact information, and the tentative titles of the talks. The abstracts of the talks may be included in your proposal but are not required by the October 15th deadline. Please indicate if the proposed session is sponsored by one or more ISBA Sections and in such case provide confirmation of sponsorship from the Program Chairs of the Section(s). The abstracts for the talks of the approved sessions are due on December 1st and should be uploaded at <http://bayesian.org/node/add/isba-abstract/>

- Session Chair.

The ISBA 2014 Program Committee will review the proposals. Notification of acceptance will be sent by November 15th, 2013.

Call for Short Courses

The ISBA Program Committee also invites submissions of proposals for short courses. Courses will be offered in one-day or half-day formats on Sunday July 14th and Monday July 15th, 2014. The proposals should be uploaded at <http://bayesian.org/node/add/isba-short-course-proposal/> by October 15th 2013.

During the submission process you will be asked to provide the following information about your proposed course:

- Meeting and Program Chair: ISBA 2014 and ISBA Program Chair.

- Title of the course.

- Name and contact information of the instructor who submits the proposal.

- Proposal for short course. The proposal should include the following information:

(A) Name and contact information for each instructor.

(B) Course length (half-day 9am-12: 30pm or full-day 9am-12: 30 and 2:00pm-5: 30pm).

(C) Course abstract (250 words maximum).

(D) Outline of the course.

(E) Objectives, target audience and required background.

(F) Required textbooks (if any). Please also indicate if any course materials will be provided (e.g.,

slides, code, notes, etc.).

(G) Audio visual equipment requirements.

The ISBA 2014 Program Committee will review proposals. Presenters will receive notification of acceptance or non-acceptance by November 10th 2013.

BA Invited Session

This ISBA World Meeting will include a Bayesian Analysis invited session that will feature a discussion paper, to be chosen by the Bayesian Analysis EiC Marina Vannucci in late November 2013. The discussion paper will be selected among those recently accepted for publication in BA but not yet published.

Contributed Sessions, Posters and Financial Support

The call for contributed talks and posters will be sent out soon. Details about support for junior presenters will be finalized in late 2013. Please check the conference website for updates. ▲

BAYESIAN ANALYSIS - A MESSAGE FROM THE EDITOR

UPDATE FROM BA

- Marina Vannucci -
Editor-in-Chief
marina@rice.edu

I am pleased to report that, according to the latest Journal Citation Reports of the ISI Web of Knowledge, the impact factor for Bayesian Analysis has increased to 2.417 (from the 1.650 of last year). This makes it the 6th highest impact factor in the list of 117 Stats and Probability journals!

The 2013 September issue of BA features a discussion paper by Marco Scutari "On the Prior and Posterior Distributions Used in Graphical Modelling". The paper looks at prior and posterior distributions defined over the space of the graph structures, for the purpose of learning the structure of a graphical model. A characterisation of the behavior of those distributions as a function

of the possible edges of the graph is used to define measures of structural variability for both Bayesian and Markov networks. The paper also presents possible applications. The manuscript is accompanied by 3 invited discussions, by Adrian Dobra, by Christine Peterson and Francesco Stingo and by Hao Wang, providing additional perspective on the topic, and followed by a rejoinder from the author. The issue also contains other fine articles on various topics of Bayesian statistics.

At BA it is now possible for individual authors to submit manuscripts for consideration as discussion papers. Such submissions will first go through our regular review process and, if accepted, the Editor in charge and the EiC will make a decision as to whether the manuscript can make a good discussion paper. If you wish to submit your work for consideration, please select "Article with Discussion" when submitting at EJMS.

Finally, just a reminder that we will have an invited BA session at ISBA 2014, which will feature a paper, with discussion, to be chosen by the EiC in late november 2013, among those accepted for

publication (and not yet published). The paper will be discussed at ISBA 2014 and published after the conference, in the Sept 2014 issue of BA, with discussions and rejoinder. ▲

SUMMER SCHOOL AND MEETING IN COSTA RICA

REPORT ON THE FIRST LA-BAYES IN COSTA RICA

- Luis Pericchi & Eiliana Montero -
luarpr@gmail.com
eilianamontero@gmail.com

Hosted by the Escuela de Estadística de la Universidad de Costa Rica, on July 22-24, 2013, took place the first Latin American School in Bayesian Statistics, followed on July 26 and 27 by the first Central American Symposium on Bayesian Statistics. Both were great successes, with 148 registered participants for the School and 135 for the Symposium. The initial planning for these events started last year, after the School of Statistics, through the contact of Dr. Eiliana Montero, and with the support of the University of Costa Rica, invited Luis Pericchi to give a short course in that Department.

ISBA President at the time, Fabrizio Ruggeri, was very enthusiastic in convincing all the parties to organize and participate in what would supposedly be a small event, the First Latin American School on Bayes, with participation of “about 40 students and professionals from all Central America, with lectures in Spanish”. Indeed, the planned number of 40 was multiplied almost four times, due to the growing interest in Central America and effective promotion by the local organizers and the support of ISBA and its President.

Another contributing factor to the large number of inscriptions, besides the use of the Spanish language in the events, was the fact that all students, with a valid University ID, registered for free and those who were not students were only ask for a symbolic figure of 40 dollars to participate in both activities. These policies subscribe to a general frame of reference for participation

that emphasizes access and equity. The University paid for all the travel expenses and per Diem for both instructors of the Bayesian School, and all the spending associated to the development of the activities, including coffee breaks and materials were covered mostly by the School of Statistics with funds from consulting projects carried out by its Unit for Statistical Services (USES in Spanish).

There were participants from all over Costa Rica, and also from Nicaragua, Guatemala, El Salvador, Mexico, Colombia and USA. The instructors of the School were Luis Pericchi and Raquel Prado, who is also ISBA Program Chair. The events also served as a platform for academic exchange for students and professionals from diverse disciplines and from different countries and backgrounds. Participants expressed their satisfaction with the high quality of the course and most presentations at the Symposium. The latter included both, theoretical and applied work with Bayes. Applications included studies in different areas, such as Health, Ecology, Biology, Genetics, Social Sciences and Economy.

After a one day break, that some took to visit the Arenal Volcano and its thermal waters, the First Central America Symposium on Bayesian Statistics, also all in Spanish, took place for two days. Presenters included well known researchers from México, Puerto Rico, Italy, Spain, Brazil, and also junior researchers and graduate students from Colombia and Costa Rica. The “all in Spanish” rule had an exception, as all rules do!, in the case of Dipak Dey, who, on the other hand, presented his talk in English but using transparencies written in Spanish.

These events not only showed the interest for Bayes in the Region, but also evidenced the potential of new researchers in the area, and served

as a wonderful promotion of the next ISBA meeting to be held in Cancun, Mexico.

As direct results from these activities, a group on Bayesian methods and applications was created at the School of Statistics, the hosting institution, led by one of its professors, and with participation of professionals from different disciplines, with the purpose of studying these topics and carry out research projects. Another direct product derived from the events was the design of a course within the Continuing Education Program at the School of Statistics about Bayesian methods, to be taught in the next trimester.

The sponsoring institutions were:

School of Statistics from University of Costa Rica and ISBA (International Society for Bayesian Analysis) With collaboration from: INEC (Instituto Nacional de Estadística y Censos, Costa Rica) and School of Mathematics, Universidad Nacional, Costa Rica.

Organizing Committee:

Fabrizio Ruggeri
Edgar Gutiérrez
Fernando Ramírez
Ricardo Alvarado
Milena Castro
Eiliana Montero

Scientific Committee:

Luis Raúl Pericchi
Oscar Hernández
Alicia Carriquiry
Gilbert Brenes

International consulting committee:

Fabrizio Ruggeri (Co-president, Italy)
Luis Raúl Pericchi (Co-president, Puerto Rico)
Susie Bayarri (Spain)
Jim Berger (United States)
José Bernardo (Spain)
Alicia Carriquiry (United States)
Merlise Clyde (United States)
Dipak Dey (United States)
Alan Gelfand (United States)
Ed George (United States)
Eduardo Gutiérrez Peña (Mexico)
David Ríos Insua (Spain)
Manuel Mendoza (Mexico)
Kerrie Mengersen (Australia)
Peter Mueller (United States)
Carlos Pereira (Brazil)
Sonia Petrone (Italy)
Fernando Quintana (Chile)
Christian Robert (France)
Bruno Sansó (United States)
Mike West (United States)

Academic Coordinator: Eiliana Montero ▲

ISBA - SECTIONS

ECONOMICS, FINANCE & BUSINESS SECTION

- Mike West -
Chair

mw@stat.duke.edu

A. EFaB Member News & Events

Here are a few news items concerning EFaB members and events that may be of some interest. For future Bulletins, please be encouraged to email the Section chair with news items— professional news of members, and related activities/events—that you think may be of interest to other EFaB and ISBA members.

- David Banks, Professor in the Department of Statistical Science at Duke University, has been selected as one of the five keynote speakers for ISBA 2014, the next ISBA World Meeting, in Cancun next July. **Professor Banks** works in many areas, with particular current emphases on adversarial and game-theoretic risk analysis, social networks, and Bayesian methods in a range of other social and socio-political science applications.
- Sylvia Frühwirth-Schnatter, Professor of Applied Statistics and Econometrics at the Vienna University of Economics and Business, Austria, has been selected as one of the

distinguished *Bayesian Foundational Lecturers* at ISBA 2014, the ISBA World Meeting in Cancun next July. **Professor Frühwirth-Schnatter**, one of our professional and research leaders, has wide-ranging research interests and has contributed seminally and broadly to Bayesian methodology, computation, and applications in core EFaB areas.

- Ed George, The Universal Furniture distinguished Professor of Statistics at the University of Pennsylvania, has been elected to serve as chair of the Section on Bayesian Statistical Sciences (SBSS) of the American Statistical Association. SBSS, a sister organization to ISBA, is one of our main collaborating organizations and having EFaB members in leadership roles in SBSS provides opportunities for furthering productive inter-societal collaborations. **Professor George** will be SBSS Chair-elect in 2014, and Chair in 2015.
- Yingbo Li, who recently completed her PhD in Statistical Science at Duke University, has been appointed as Assistant Professor in the Department of Mathematical Sciences at Clemson University, beginning this summer. **Professor Li** works on Bayesian hierarchical modelling and questions of model choice and uncertainty, among other areas.
- Fei Liu, current Treasurer of EFaB, has moved from her position as Research Staff Member at the IBM Watson Center to take up appointment as Assistant Professor in the **Department of Mathematics at Queens College** of the City University of New York. Professor Liu has current research areas that include Bayesian hierarchical modelling, high-dimensional data analysis, and analysis of computer experiments.
- Keith O'Rourke, Senior Statistician at a regulatory agency in Canada, is presenting an interactive, on-line short course on the "**mechanics**" of **Bayesian and frequentist methods** under the auspices of the Canadian Society for Epidemiology and Biostatistics. The webinar is on September 25th and 26th this year, and is currently open for registration.
- Giovanni Petris, Associate Professor in the Department of Mathematical Sciences at the

University of Arkansas, is visiting the Department of Statistical Science at University College, London, while on sabbatical leave for the 2013/14 academic year. **Professor Petris** works on Bayesian dynamic modelling and forecasting, and on Monte Carlo methods for Bayesian analysis, among other areas.

- Fabrizio Ruggeri has been elected as a member of the governing Council of the **International Statistical Institute**, a sister society to ISBA and a complementary trans-national statistical association serving our increasingly inter-connected international professional communities. Having a past ISBA President and EFaB member in such a leadership position within the ISI provides opportunities for furthering productive inter-societal collaborations to the benefits of ISBA & EFaB members, as well as to the statistical science communities more broadly.

Past ISBA President Ruggeri, currently the Research Director at CNR - IMATI (Milano), has also been recently appointed as an Adjunct Faculty member at the Queensland University of Technology in Brisbane.

- Mike West, current Chair of EFaB and The Arts & Sciences distinguished Professor of Statistics & Decision Sciences at Duke University, is one of the five co-authors of the paper that won the 2012 Mitchell Prize for applied Bayesian statistics. **The Mitchell Prize**, administered by ISBA on behalf of the worldwide statistical community, is awarded in recognition of an outstanding paper that describes how a Bayesian analysis has solved an important applied problem. The **award-winning paper for the 2012 Mitchell Prize** was announced in August 2013 in Montreal at the annual Joint Statistical Meetings—of which ISBA is a participating society. Professor West and the lead author of the paper, **Ioanna Manolopoulou**, were in attendance to accept the award on behalf of the team of collaborating co-authors.

B. Recent EFaB Endorsed Meetings

- **RCEA-BEW7**, the *7th Annual Bayesian Econometric Workshop* of the **Rimini Centre for Economic Analysis**, an EFaB endorsed meeting, was held in Rimini, Italy, on June 25th-26th, 2013.

Rodney Strachan and Gary Koop report that RCEA-BEW7 was an active and enjoyable meeting on a range of topics contacting the latest developments in macroeconometrics, computation, forecasting, risk and finance. There were three invited speakers, 16 contributed presentations and 13 posters, with several of the contributed talks and most of the posters presented by graduate students or recent graduates.

RCEA-BEW7 was the latest in the series of focused Bayesian workshops run by the Italian economic research centre RCEA, with several EFaB members involved in organisation and speaking at the meeting. EFaB is keen to develop more formal interactions with the RCEA Bayesian econometrics group, and in exploring modes of collaboration of interest to EFaB members.

- **ESOBE 2013**, the 2013 meeting of the *European Seminar on Bayesian Econometrics (ESOBE)*, and an EFaB endorsed meeting, was held at the Norges Bank in Oslo, Norway, on August 22nd-23rd, 2013.

Herman van Dijk and Francesco Ravazzolo report that the meeting featured excellent presentations by both senior and junior scientists, and a high-level of positive interactions between econometricians, statisticians and professionals from central banks and other organizations. Some key topics were: *analysis and forecasting of rare event* by Chris Sims, *probabilistic forecasting and model combinations* by Tillman Gneiting, and a special session on *parallelization of computations* with Frank Schorfheide and others. Discussions between new researchers and more senior participants were lively and very much appreciated. A developing ESOBE tradition is sessions of presentations by junior researchers/PhD students that are discussed by senior/leading researchers, and this meeting continued this excellent tradition with four fine talks.

More details and photographs are available at [ESOBE 2013](#).

The ESOBE meetings will continue each year with meetings in Paris in 2014, Switzerland in 2015, Italy in 2016 and UK in 2017. More details are available at the ESOBE web site and will be forthcoming in future EFaB letters to the Bulletin. EFaB is keen to de-

velop more formal interactions with ESOBE and partner in future meetings and other events of interest to EFaB members.

C. EFaB@Bayes 250

Arrangements for this major, unique meeting at Duke University, Durham, NC, in December 2013 are now complete. As ISBA members will know from earlier Bulletins and email announcements, our **1st EFaB Workshop-EFaB@Bayes 250** takes place on December 15th-17th, with the final day coinciding with the **Bayes 250 Day** celebrations.

EFaB@Bayes 250 features 2 full days of EFaB tutorials, scientific sessions, a special session of talks by new researchers, poster session and reception. Coupling introductory tutorials in selected areas with research presentations and poster sessions, and with multiple informal, interactive discussion opportunities that intersect with the participants in both the Objective Bayes and Bayes 250 Day meetings, this will be a particularly exciting and active meeting for new and junior researchers.

Please visit the [EFaB@Bayes 250](#) website for details and to register. The Workshop schedule features tutorials by leading Bayesians in critical and topical areas.

Tutorials are as follows:

- Hedibert Lopes, University of Chicago, on *Sequential Monte Carlo*
- Deepak Agarwal, LinkedIn, on *Computational Advertisement*

Scientific sessions are as follows:

- New EFaB Researchers
 - 3 or 4 new researchers to be announced following review of all submissions. Please note the **revised submission deadline: October 10th 2013**. Students and junior researchers accepted for oral presentations will be eligible for research awards to be decided and presented at the meeting.
- Poster session
 - All participants are invited to present posters in what promises to be a high-energy poster session and reception. Students and junior researchers making poster presentations will be eligible for research awards to be decided and presented at the meeting.

- Bayesian Econometrics
 - Justin Tobias, Purdue University
 - Sylvia Kaufmann, Study Center Gerzensee and University of Basel
 - Marco del Negro, New York Federal Reserve
- Bayesian Models in Finance
 - Nick Polson, Chicago Business School
 - Sylvia Frühwirth-Schnatter, Vienna University of Economics and Business
 - Siddhartha Chib, Washington University
- Bayesian Models in Business
 - Steve Scott, Google
 - Fei Liu, IBM Watson Research Center and Queens College CUNY
 - Greg Allenby, Ohio State University
- Applications in Econometrics and Finance
 - Toshiaki Watanabe, Hitotsubashi University
 - Robert Kohn, University of New South Wales
 - Mark Jensen, Atlanta Federal Reserve

In addition to the full Workshop schedule, we will meet on the third day for the **Bayes 250 Day** celebrations, with distinguished speakers Stephen Fienberg, Michael Jordan, Sir Adrian Smith, Stephen Stigler, and— perhaps of particular interest to some EFaB members— Nobel Laureate and innovator in Bayesian econometrics, Chris Sim.

Support & Awards:

Student and new/junior researcher participants will be generously supported to attend the meeting. In addition to financial subsidies already factored into the reduced registration fees for members, we have received financial support from Duke University as well as the sponsors listed below. Some sponsors are providing funds for new EFaB research awards for students and junior researchers, as well as for travel and subsistence expenses.



- **The BEST Foundation** is supporting the participation of students and junior researchers at EFAB@Bayes 250 through travel awards, as well as the BEST-EFaB Research Award for junior researchers. The award of \$1,000 will be made based on posters and/or oral presentations of new researchers and students at EFaB@Bayes 250.
- **IBM Research** is funding the IBM Student Research Award for students presenting at EFaB@Bayes 250. The award of \$1,000 will be made based on posters presented in the EFaB@Bayes 250 poster session.
- **Charles Schwab** is substantially supporting participation costs for EFaB participants, especially students and junior researchers, through travel awards.
- **Google** is substantially supporting participation costs for students and junior researchers at EFAB@Bayes 250 through Google Student Scholarships.
- Participants from an affiliate organization of **SAMSI** and **NISS** will be eligible for partial reimbursement of workshop expenses.
- A grant from the US **National Science Foundation** will provide financial support to subsidize participation of students and new researchers at all Bayes 250 events, including EFaB@Bayes 250, the O-Bayes meeting, and Bayes 250 Day. Awards will be made to participating and presenting individuals following their registration for EFaB@Bayes 250.

Registration:

EFaB Workshop participants should **register** as soon as possible, as hotel rooms will become increasingly sought-after as we approach the Bayes 250 events. The (heavily subsidized) registration fee for EFaB@Bayes 250 covers the full 3-days: the first 2-days of workshop tutorials and research sessions and then Bayes 250 Day, with continental breakfasts, lunches and refreshment breaks each day, as well as the reception at the poster sessions, and the Bayes 250 banquet. Until October 10th 2013, the full registration fees are: Member discounted rate: \$320, Student rate: \$190. *These rates will increase after that date.*

D. The 2014 ISBA-George Box Research Workshop on Frontiers of Statistics

EFaB, the ISBA Section on Industrial Statistics, and the ISBA Section on Objective Bayes, are co-organizing the **2014 ISBA-Box Research Workshop** that will take place on May 20th-22nd, 2014 at the George Washington University, in Washington DC. Initiated and led by Refik Soyer, inaugural chair of the ISBA Section on Industrial Statistics, this is a unique research workshop that recognizes and reflects the contributions of one of the founding fathers of modern Bayesian statistics, and his legacy in terms of impact and connections with many current scientific research frontiers in EFaB areas and more broadly.

This 2-day meeting will feature presentations and discussions of topical, frontier research in the methodology and applications of Bayesian statistics, and related areas. The focus areas are among those pioneered by George Box through his career as a path-breaking innovator in concepts, theory, methods and applications across a broad sweep of areas. The workshop is an opportunity to participate in reflecting on Box's legacy, coupled with the vibrancy of our discipline—especially in its interfaces with challenging areas of application. Though the subfields represented are established and mature in many respects, they still represent key and challenging research arenas for modern, stochastic model-based and computationally-oriented research statisticians in academia, business and industrial environments. Hence the interest in highlighting these areas at a 2014 research frontier conference, to exchange ideas and advances, and to identify and confront challenges to statistical science and Bayesian methodology and so define new research directions.

Highlighted areas of Bayesian R&D will include: dynamics and control; time series and forecasting; design and experimentation; model assessment and criticism; objective Bayes; Bayes:frequentist interfaces; applications in industry, business, and economics; and linkages to Box's influences on current research frontiers.

Please visit **2014 ISBA-George Box Research Workshop on Frontiers of Statistics** for more information. We look forward to a robust and vibrant research meeting on these topical areas of interest to EFaB members and ISBA more broadly. This is the second major research meeting (co-)organized by our new and developing ISBA Section, and EFaB members are encouraged to participate as well as to pass along the news to colleagues.

E. The 2014 ISBA World Meeting

As you will know, and as noted elsewhere in this issue of the Bulletin, **ISBA 2014**— the next major conference in the biennial ISBA World Meeting series— is to be held in Cancun, Mexico, on July 14th-18th, 2014.

The ISBA 2014 program committee invited EFaB to organize one of the 8 invited sessions arranged by Sections. EFaB Program Chair Abel Rodriguez and his program advisory committee are organizing a panel on a critical “hot topic”, that of *“Big Data Challenges to Bayesian Analysis in Economics, Finance & Business.”* Four or five panelists will make short presentations on their work and broader questions of the needs in EFaB areas to refocus and redefine some of what we do in theory and methodology to address big data challenges. The core goal of the session will be to air and touch on a range of such issues, and then engage the audience in generating questions and new directions, leveraging the panelists' presentations to generate an active discussion session.

I am sure many of you are planning to attend and participate in ISBA 2014, and look forward to seeing a strong attendance at this EFaB session, as well as a major presence of EFaB members in both oral presentation and poster sessions at our major biennial meeting.

F. 2013 EFaB Elections

The 2013 EFaB Nominating Committee completed its work on-time and effectively and has presented a fine slate of candidates for the forthcoming (October/November) elections. I would li-

ke to thank the members of the committee for their work and service to ISBA and EFaB: Yasuhiro Omori (chair), Cathy Chen and John Burkett.

Here is the slate of EFaB candidates. I would like to congratulate those named on being nominated, and offer thanks for their (enthusiastic) willingness to work on behalf of EFaB if elected. Details, including election statements of all candidates, are at the [ISBA election site](#). Please be encouraged to take a little time to review and, of course, vote for future officers of our section.

- Candidates for EFaB Section Chair-Elect 2014, to become Chair in 2015:
 - Luc Bauwens
Center for Operations Research & Econometrics (CORE)
[Université Catholique de Louvain](#)
 - Sylvia Frühwirth-Schnatter
Institute for Statistics & Mathematics
[Vienna University of Economics & Business](#)
- Candidates for EFaB Section Treasurer 2014-2015:
 - Giovanni Petris
Department of Mathematical Sciences
[University of Arkansas](#)
 - Mike K. P. So
Department of Information Systems
Business Statistics & OM
[Hong Kong University of Science & Technology](#)

F. Jeff Harrison

We are very sad to report the loss of a senior colleague and seminal contributor to Bayesian statistics. P.J. (Jeff) Harrison passed away on September 11th 2013. Jeff was— quite simply— an original.

Jeff was one of the most individualistic Bayesians and a major innovator who defined substantive advances in practical Bayesian methodology in the 1960s-1980s and into the 1990s. While his work and career impacted broadly, some of his central research contributions in Bayesian forecasting and dynamic modelling basically defined the modern-day field. Jeff's applied forecasting work in industry from the late 1950s to the early 1970s founded the field of Bayesian state-space modelling. Among other things, Jeff's work over those years epitomized the emergent

subjective Bayesian movement through the routine integration of subjective, contextual information into formal statistical models. To a fair degree, the entire basis of Bayesian forecasting grew from the subjectivist and decision-analytic viewpoints, while the coupling with specific, stylized, formal model forms led to a revolution in time series forecasting and analysis methodology. Jeff was practicing what Bayesians preach long before most modern-time Bayesians came to practice. By the mid-1970s— largely as a result of Jeff's work and research leadership— Bayesian time series methods and forecasting stood out as one of the key success stories in the early years of the late 20th century Bayesian revival.

Jeff's legacy extends well beyond his own work and research leadership. Jeff was a dedicated collaborator and mentor, whose influence on students and junior colleagues has had major and sustained impact on the Bayesian field to current times. In addition, Jeff founded (in 1972) what is— and has been for some years— one of the world's leading Bayesian groups and a premier statistics department at the University of Warwick.



Jeff Harrison, aboard a Bayesian boat during the 2nd Valencia International Meeting on Bayesian Statistics, September 1983

Jeff passed away on 11th September 2013, aged 78. He will be remembered as a major player in EFaB areas and Bayesian analysis more broadly. Jeff was a creative, congenial, and family-oriented colleague, and is already sorely missed.

Formal and full obituaries will be appearing shortly.

G. Member Involvement in EFaB

Membership: Please help to advertize EFaB and bring the Section to the attention of colleagues, students and others you think may be interested in joining. In addition to regular and lifetime membership opportunities, EFaB offers reduced membership fees for students and for all members from low-income countries. Also, be reminded that new members signing up for annual membership now (after Sept 1) will be full Section members for the balance of 2013 as well as throughout 2014. We hope current members will

be active in promoting the Section.

Invitation: We invite and encourage all ISBA members to come forward with ideas for EFaB activities of any kind (consistent with the Section aims and bylaws), and especially related to short-courses, webinars, workshops and conferences. Activities linked to other groups, organisations and businesses are to be encouraged, as well as more traditional forms of educational outreach. Please visit the *EFaB pages at the ISBA site*. If you are interested in discussing, participating, volunteering, (volunteering others), and/or have any other input, please do not hesitate to come forward, and feel free to contact any members of the EFaB executive committee to discuss. ▲

BAYESIAN COMPUTATION SECTION

- Peter J. Green -
Chair

P.J.Green@bristol.ac.uk

The organisation of the BayesComp-sponsored MCMSki IV conference (6-8 January 2014, Chamonix) is under control: the scientific committee have confirmed the programme, now posted on the conference webpage, and ISBA, SBSS and BayesComp have put resources together to provide \$11,000 of travel support for young researchers presenting a poster or a talk at the conference. (Details are found on the conference webpage. The deadline for applying is 15 October.) Registration is open (again with a deadline of 15 October for early bird registration), and we advise attendees intending to find accommodation on their own to move swiftly as the range of available rooms is getting low. The call for poster presen-

tations on the nights of 6 and 7 January is open till 1 December. The poster sessions are a fundamental part of MCMSki, as for most other ISBA sponsored conferences, and we strongly suggest to all participants that they present a poster as we guarantee huge attendance and lively interaction in a convivial atmosphere.

We are also looking forward to welcoming all ISBA members, whether BayesComp section members or not, to the BayesComp-organised session as ISBA 2014 in Cancun. In agreement with the objectives of the section itself, this session is designed to appeal both to researchers into Bayesian Computation, and that wider group of statisticians who are users of the methods that they research. The speakers will be Bob Carpenter, Lawrence Murray, and Kerrie Mengersen, and they will talk about their work on three software projects aimed at delivering software systems of great power and flexibility: STAN, LibBi and pyMCMC. ▲

INDUSTRIAL STATISTICS SECTION

- Refik Soyer -
Chair

soyer@gwu.edu

1. Recent meetings and events

An ISBA/IS session was organized at the ISBA South Africa Chapter meeting in Grahamstown during June 26-28, 2013. Conference was chaired by Lizanne Raubenheimer who is an ISBA/IS member and ISBA/IS members Thomas Mazzu-

chi, Fabrizio Ruggeri and Refik Soyer were among the invited speakers at the meeting.

ISBA/IS organized session on “Advances in Bayesian Reliability Analysis” at the Mathematical Methods in Reliability Conference at Stellenbosch, South Africa during July 1-4, 2013. ISBA/IS members Thomas Mazzuchi, Fabrizio Ruggeri and Refik Soyer were among the invited speakers at the conference.

ISBA/IS endorsed the Third Symposium on Games and Decisions in Reliability and Risk in Kinsale, County Cork, Ireland during July 8th - 10th, 2013. The conference was cosponsored by the Trinity College, the George Washington University’s the Science Foundation of Ireland. ISBA/IS Secretary Simon Wilson was the chair of the symposium. ISBA/IS organized a session titled “Industrial Risk” at the symposium which featured two tutorials, seven invited and two contributed sessions and a poster session. Invited speakers at the Symposium included ISBA/IS members Tevfik Aktekin, Richard Arnold, David Banks, David Ríos Insua, Thomas Mazzuchi, Juergen Pilz, Ehsan Soffi, and David Wooff.

An ISBA/IS sponsored invited section was organized at the European Network Business and Industrial Statistics meeting in Ankara, Turkey, September 15-19, 2013 ISBA/IS members Haydar Demirhan and Raffaele Argiento were among the invited speakers.

2. Upcoming meetings and events

At the INFORMS 2013 annual conference in Minneapolis, October 6-9, 2013, ISBA/IS is organizing a session titled on “Bayesian Methods for Industrial Statistics”. The session is cosponsored by ISBA/IS and Quality, Statistics and Reliability (QSR) section of INFORMS.

ISBA George Box Workshop on on Frontiers of Statistics The ISBA/IS in partnership with ISBA Section on Economics, Finance and Business and Section on Objective Bayes will be coorganizing the ISBA-George Box Research Workshop on Frontiers of Statistics at the George Washington University, in Washington DC, on May 20th-22nd, 2014.

The workshop intends to highlight currently topical, challenging research areas linked to George Box’ work and, in doing so, aims to recognize and reflect the contributions of George Box in Bayesian statistics and his legacy in terms of impact and connections with many other scientific research areas. The workshop will feature invited plenary presentations as well as contributed poster presentations. Some preliminary information about the workshop can be found at the web site: <http://business.gwu.edu/decisionsciences/i2sds/conferences.cfm>.

ISBA 2014 World Meeting An invited ISBA/IS session is planned for the 2014 World Meeting in Cancun. ▲

GUEST COLUMNS

THE BAYESCOMP GUEST OPINION COLUMN

- Nicolas Chopin -
nicolas.chopin@ensae.fr

A recently arrived by Bissiri, Holmes and Walker (2013) piqued my curiosity about “pseudo-Bayesian” approaches, that is, statistical approaches based on a pseudo-posterior:

$$\pi(\theta) \propto p(\theta)\hat{L}(\theta)$$

where $\hat{L}(\theta)$ is some pseudo-likelihood. These aut-

hors use in particular

$$\hat{L}(\theta) = \exp\{-\lambda * R_n(\theta, x)\}$$

where $R_n(\theta, x)$ is some empirical risk function. A good example is classification; then $R_n(\theta, x)$ would be the proportion of properly classified points:

$$R_n(\theta, x) = \sum_{i=1}^n \mathbb{I}(y_i \times f_\theta(x_i) \geq 0)$$

where f_θ is some score function parametrised by θ , and $y_i \in \{-1, 1\}$.

It turns out that this particular kind of pseudo-posterior has already been encountered before, but with different motivation:

- Chernozhukov and Hong (2003) used it to define new Frequentist estimators based on moment estimation ideas (i.e. take R_n above to be some empirical moment constraint). Focus is on establishing Frequentist properties of say the expectation of the pseudo-posterior. (It seems to me that few people have heard about this this paper in Stats).
- the PAC-Bayesian approach which originates from Machine Learning also relies on this kind of pseudo-posterior. To be more precise, PAC-Bayes usually starts by minimising the upper bound of an oracle inequality within a class of *randomised* estimators. Then, as a result, you obtain as a possible solution, say, a single draw for the pseudo-posterior defined above. A good introduction is Catoni (2001).
- Finally, Bissiri et al's approach is by far the most Bayesian of these three pseudo-Bayesian approaches, in the sense that they try to maintain an interpretation of the pseudo-posterior as a representation on the uncertainty on θ . Crudely speaking, they don't look only at the expectation, like the two approaches above, but also at the spread of the pseudo-posterior.

Let me mention briefly that many other papers have considered using other types of pseudo-likelihood in a pseudo-posterior, such as empirical likelihood, composite likelihood, and so on, but I will shamefully skip them for now.

To which extent this growing interest in "Pseudo-Bayes" should have an impact on Bayesian computation? For one thing, more problems to throw at our favourite algorithms should be good news. In particular, Chernozhukov and Hong

(2003) mention the possibility to use MCMC as a big advantage for their approach, because typically the R_n function they consider could be difficult to minimise directly by optimisation algorithms. PAC-Bayesians also seem to recommend MCMC, but I could not find so many PAC-Bayesian papers that go beyond the theory and actually implement it; an exception is Guedj and Alquier (2013).

On the other hand, these pseudo-Bayesian posteriors might be quite nasty. First, given the way they are defined, they should not have the kind of structure that allows for Gibbs sampling. Second, the empirical risk R_n may be irregular or multimodal. Again, in the classification example, the $0 - 1$ loss function is typically not continuous. Hopefully the coming years will witness some interesting research on which computational approaches are more fit for pseudo-Bayes computation, but readers of the Bulletin will not be surprised if I put my Euros on some form of SMC!

References

- Catoni, O. (2001). Statistical Learning Theory and Stochastic Optimization, Springer. <http://www.math.ens.fr/~catoni/homepage/saintFlourDraft.ps>
- Chernozhukov and Hong (2003). An MCMC Approach to Classical Estimation, J. Econom. Vol. 115, Issue 2, 293–346. http://papers.ssrn.com/sol3/papers.cfm?abstract_id=420371
- Guedj, B. and Alquier P. (2013). PAC-Bayesian estimation and prediction in sparse additive models, Electron. J. Statist. Vol. 7, 264–291. <http://dx.doi.org/10.1214/13-EJS771>
- Bissiri, P., Holmes, C. and Walker, S. (2013) A General Framework for Updating Belief Distributions, arXiv:1306.6430. <http://arxiv.org/abs/1306.6430>

STUDENTS' CORNER

Isadora Antoniano and Antonio Ortiz

isadora.antoniano@unibocconi.it
aao33@kentforlife.net

Hello again everyone!

It's been three months since we last got together and that means it's time for our next (electronic and one-sided) get-together. On our last number we briefly mentioned BAYSM 2013, the first meeting of the recently created j-ISBA section. We promised you would hear from it again...

For all those who, like me, took part of the event, experience speaks for itself. For those of you who didn't attend, like my dear co-editor Antonio, the information on the conference website should give you an idea of its success. But that is a formal account of the facts, and in this corner it's all about the personal touch, the first-hand experience, the sense of community. Of course, you may have some friend or colleague who was there and has told you about it, but nothing compares to hearing the version of the event organizers themselves. This is why, for this issue of the Bulletin, we approached Francesca Ieva and Ettore Lanzarone, asking them to tell us a little bit about the experience and challenges of organizing a statistical meeting. We hope you will enjoy the reading.

Student Voices

by Francesca Ieva and Ettore Lanzarone

francesca.ieva@mail.polimi.it
ettore@mi.imati.cnr.it

BAYSM 2013, the first Bayesian Young Statistician Meeting, is a story started more or less one year ago, when Ettore and I were challenged to organize "something that young people working in Bayesian statistics could enjoy". Something similar to a real conference, but promoted by and devoted to young people only: from students to early career researchers to young people working in industry.

A big challenge for who, like us, had never organized such a complex event before. A big challenge, since it is hard to build "something" with no funds and no precedent. A big challenge. BAYSM 2013 was the answer we gave to this challenge.

Organizing a conference (even if small) is something that requires a number of things to be

taken into account. First of all, you need a topic, like a main stream leading all the activities. Then you need a team for planning the work-flow, for scheduling announcements and deadlines, for recruiting the speakers, the reviewers of submitted works, the sponsors, for setting up the website, for creating an appealing logo and so on. Moreover, you must fit your needs to location constraints. Finally, so many smaller details can make the difference. All these things require time, funds and people working on them. We were two persons, but provided with a great enthusiasm. This ingredient, together with the help we received by a lot of our colleagues in both the institutions (CNR IMATI of Milan and Politecnico di Milano) who helped us so much and in so many ways, made BAYSM possible.

The main goal of the conference was to give young researchers the possibility of knowing other people working in the same field. In fact, with the increasing internationalization of scientific collaboration and networks, we think it is important to know how the scientific activities you're interested in are carried out all around the world (or at least around Europe). This is particularly important for people who are starting or are in the early stages of an academic career.

A point you cannot neglect when you organize any event for young people, is the general restriction of budget affecting research in universities. This is particularly true for young people, who have no budget unless their advisor gives it to them. This was the main reason that made us decide not to ask for any fee. In this way, all the young researchers interested in participating had the possibility of attending the conference at low cost (only travel and accommodation). This had a twofold consequence: a sober style of the conference on one side, with no luxury locations or social events, and the necessity of sponsorship. This sober style could also be a suggestion for future events, not only for young people, since we observe the classical big conferences with elevate fees are progressively reducing the number of participants. It was a hard issue to find financial support, specially because it was the first time this conference was organized.

Another important point we decided to focus on, is the necessity to create a context where young people could share ideas, knowledge and time, but at the same time give them useful sug-

gestions and remarks on their work. The latter cannot be provided by peers, so we involved experienced senior discussants in leading the sessions, who gave the participants the possibility to receive useful comments on their papers. Two awards were also provided in order to give visibility to the best presented talk and poster. Visibility is another issue that makes the difference in the appeal of a conference. A book of extended abstracts will appear in a few months, within an official book series of Springer. This attracted many participants, as it will allow them to let people know what their research activities are focused on.

Being our first time in organizing such event, during the organization we were a bit worried about the number of participants and the success of the event. We had more than 100 participants from more than 15 different countries, and according to the feedback we received we think it really was a successful event. The success of BAYSM has also been proved by the fact that a second BAYSM is planned for September 2014 in Vienna. A proposal for the third edition has also arrived.

In conclusion, we are very happy to have organized BAYSM 2013. It was an excellent opportunity for us to learn something about how to organize a workshop, but above all it was an exciting experience we will remember. On behalf of the BAYSM 2013 Scientific and Organizing Committee,

Francesca Ieva,
MOX—Modelling and Scientific Computing,
Mathematical Department, Politecnico di Milano

Ettore Lanzarone,
CNR IMATI of Milan

All the details about the conference are resumed in the final document that can be found on the conference website: <http://www.mi.imati.cnr.it/conferences/BAYSM2013/>.

Dissertation Abstracts

These are happy times for the Students' Corner. For the first time since we took over the responsibility of co-editing the section, someone has contacted us, and not the other way around, to send us the abstract of her Ph.D. dissertation. We hope

this is not an exception, but the beginning of a long tradition. We hope this means more students and junior researchers out there are reading us and that we have succeeded in creating an interest. We hope that surely, even if slowly, this will become a two way street for the communication stream of our community. To everyone out there, we encourage you, as ever, to send your abstracts, as well as any other opinion, suggestion, question, criticism, support, in short, anything you want to tell us, and anything you would like to see printed on the bulletin. And to Julia, Thank you for your trust and your collaboration!

Julia A. Palacios, like many other well established Mexican statisticians, started with a bachelor's degree in Actuarial Science at the National University in Mexico City (UNAM). Julia completed her M.A. in Statistics at the University of California, Berkeley and her Ph.D in Statistics at the University of Washington, Seattle. Julia is currently doing a joint post-doc at Harvard and Brown Universities. Julia's research interests are centred around Bayesian inference for models of evolutionary Biology and population genetics. We bring to you today, the abstract of her Ph.D. thesis.

BAYESIAN NONPARAMETRIC INFERENCE OF EFFECTIVE POPULATION SIZE TRAJECTORIES FROM GENOMIC DATA

by Julia A. Palacios

jpalacio@u.washington.edu

[http:](http://www.stat.washington.edu/people/jpalacio)

[//www.stat.washington.edu/people/jpalacio](http://www.stat.washington.edu/people/jpalacio)

Department of Statistics,

University of Washington, Seattle, USA

Chair of the Supervisory Committee:

Dr. Vladimir Minin

Phylodynamics is an area at the intersection of phylogenetics and population genetics that aims to reconstruct population size trajectories from genetic data. Phylodynamic methods rely on a standard framework based on the coalescent, a stochastic process that generates genealogies connecting randomly sampled individuals from the population of interest. The shape of a genealogy is influenced by the effective population size trajectory and, under the coalescent framework, the times at which genealogical lineages coalesce contain information about population size dynamics. I show that these coalescent times can be viewed as realization of a point process and that

estimation of population size trajectories is equivalent to estimating a conditional intensity of the coalescent point process. This thesis presents a Gaussian process-based Bayesian nonparametric approach to estimate effective population size trajectories. First, I summarize and discuss current approaches to statistical inference in phylodynamics. Next, I demonstrate how recent advances in Gaussian process-based nonparametric inference for Poisson processes can be extended to Bayesian nonparametric estimation of population size dynamics when the genealogy is assumed fixed. I compare our Gaussian process (GP) approach to one of the state of the art Gaussian Markov random field (GMRF) methods for estimating population trajectories. Next, I show that when a representative genealogy is available, perhaps estimated using one of the phylogenetic reconstruction methods, we can replace Markov chain Mon-

te Carlo (MCMC) methods to perform inference by integrated nested Laplace approximation (INLA). This approximation, actively used in spatial statistics, results in recovery of population size trajectories that is much faster than current MCMC-based methods. However, the INLA algorithm cannot be generalized to a more realistic setting, where one starts with molecular data instead of a genealogy. Therefore, I return to MCMC to extend the GP approach to infer population size trajectories from molecular data directly. I test the GP-based method on simulated and real data. For real data, I estimate effective number of individuals infected with Hepatitis C virus in Egypt from 1700 to 1993, the effective number of infected individuals with human influenza A virus in New York between 2000 and 2005 and effective number of Bisons across Beringia from present time to 100,000 years ago. ▲

NEWS FROM THE WORLD

EFaB@Bayes 250: The 1st Workshop of the ISBA section on Economics, Finance and Business

Please be encouraged to register for the EFaB@Bayes 250 Workshop and major Bayes 250 Day event in December 2013: <http://bayesian.org/sections/EFaB/efab-bayes-250-workshop>

Please also pass along the news to others that may be interested, especially new researchers and students who have particular opportunities to speak and/or present posters as well as attend tutorials and network at this inaugural EFaB Workshop. Financial support is available for all junior and student participants, including substantial funding for travel and participation, and several (also substantial) monetary awards for presentations. This support is made possible through the generous sponsorship of BEST llc and the BEST Foundation, Google, IBM Research and Charles Schwab, and- together with the O-Bayes Workshop and Bayes 250 Day- from Duke University, NISS, SAMSI and the National Science Foundation.

Please review details at the EFaB@Bayes 250 web site and encourage your colleagues and stu-

dents to participate. There is a time sensitivity since hotel rooms are filling up, and the current (heavily subsidized) registration costs are “early bird” rates that will increase in October. Also, while there is no early deadline for participants submitting poster presentations, the submission of proposed presentations for talks by students and new researchers in the special New Researcher session at EFaB@Bayes 250 has a deadline of September 15, 2013.

IMPORTANT note for current non-members: EFaB and ISBA members receive substantial reductions in registration costs. Please encourage colleagues to join ISBA & EFaB to receive these benefits and to be eligible for some of the EFaB awards at the Workshop. It is also important to note- for non-members intending to join as well as for current members intending to renew for 2014- that joining or renewing on or after September 1st 2013 confers full 2014 membership as well as membership for the rest of 2013. So non-members should sign-up now!

Best wishes to all, Mike West, ISBA/EFaB chair 2012-2013

Call for ISBA 2014 Short Courses

The Program Committee of ISBA 2014 invites submissions of proposals for short courses. Courses will be offered in one-day or half-day formats on Sunday July 14th and Monday July 15th, 2014. The proposals should be uploaded at <http://bayesian.org/node/add/isba-short-course-proposal/> by October 15th 2013. Please note that proposal submission does not require ISBA membership, however, non-members will need to create an account to be able to access the online submission form.

During the submission process you will be asked to provide the following information about your proposed course:

- Meeting and Program Chair: ISBA 2014 and ISBA Program Chair.
- Title of the course.
- Name and contact information of the instructor who submits the proposal.
- Proposal for short course.

The proposal should include the following information:

(A) Name and contact information for each instructor.

(B) Course length (half-day 9am-12:30pm or full-day 9am-12:30 and 2:00pm-5:30pm).

(C) Course abstract (250 words maximum).

(D) Outline of the course.

(E) Objectives, target audience and required background.

(F) Required textbooks (if any). Please also indicate if any course materials will be provided.

(G) Audio visual equipment requirements.

Proposals will be reviewed by the ISBA 2014 Program Committee. Presenters will receive notification of acceptance or non-acceptance by November 10th 2013.

Executive Committee

President: Merlise Clyde
Past President: Fabrizio Ruggeri
President Elect: Sonia Petrone
Treasurer: Michael Daniels
Executive Secretary: Steve Scott

Program Council

Chair: Vanja Dukic
Vice Chair: Raquel Prado
Past Chair: Igor Pruenster

Board Members:

2013–2015:
Paul Fearnhead, Amy Herring, Jaeyong Lee,
Håvard Rue

2012–2014:
Kate Calder, Maria de Iorio, Igor Prunster,
Wess Johnson

2011–2013:
Ming-Hui Chen, Chris Holmes, Antonietta
Mira, Judith Rousseau

EDITORIAL BOARD

Editor

Feng Liang
liangf@illinois.edu

Associate Editors

Students' Corner
Isadora Antoniano & Antonio Ortiz
ia57@kent.ac.uk
aao33@kent.ac.uk