

THE ISBA BULLETIN



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The official bulletin of the International Society for Bayesian Analysis

A MESSAGE FROM THE PRESIDENT

- Sonia Petrone -
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A central event this year is the ISBA world meeting, that will take place in the beautiful scenario of Cancun, Mexico on July 14-18 (<http://isba2014.eventos.cimat.mx>). The local organizing committee, chaired by Andrés Christen, is preparing the warmest welcome and the most pleasant stay for all participants: thanks Andrés and all, we look forward!

A superb program is on the way, including the four foundational lectures by Jim Berger, Sylvia Frühwirth-Schnatter, Peter Müller and Gareth Roberts; keynote lectures by David Banks, Igor Prüenster, Sylvia Richardson, Marina Vannucci and Chris Wikle; and a rich selection of exciting sessions such as advances in computation methods, Bayesian solutions to challenging applied problems, theory and inference for stochastic processes, foundations, graphical models and networks, nonparametrics, causality, contributions from all the ISBA sections, highlights from Bayesian Analysis and much more. Not to mention the wonderful poster sessions, following the highest tradition of the Valencia and ISBA meetings! The world meeting is a great opportunity to have an overview of ongoing research in Bayesian Statistics that you do not want to miss. Registration is open until May 15th, do not hesitate!

Moreover, **ISBA prizes and awards** recipients will be announced at the world meeting: the Lindley Prize, the Mitchell Prize, the DeGroot Prize (the latter for a book in statistical science: Morris

de Groot strongly believed in the crucial role of books, and let me stress it once more: in this era of fast information, BOOKS are still most important!). Last but not at all least, we will announce the **Savage Award** winners, for outstanding doctoral dissertations in Bayesian Statistics. This year, the quality of the submitted dissertations was so high that 8 outstanding finalists have been selected by the Savage Committee. For Theory and Methods, the four finalists (in alphabetic order) are: Andres Felipe Barrientos, Debdeep Pati, Weining Shen, and Sara Wade. For Applied Methodology, the 4 finalists are: Osvaldo Anacleto, Antonio Canale, Joseph Dureau, and Worapree Ole Maneesoonthorn. Congratulations to all of them! Four among these finalists have been selected to present a talk in the Savage session at the world meeting. Needless to say, young researchers are our promise for the future, and the Savage session is another crucial appointment you do not want to miss!

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

Even more is going to happen at the world meeting: a ceremony will take place to announce the new named **ISBA fellows**. With this acknowledgment, ISBA expresses the highest recognition to members who have made outstanding contributions in statistical work. More about ISBA fellows will appear in the next issue of the bulletin: do not miss it!

Looking ahead in planning ISBA world meetings. ISBA is happily growing and the past world meeting in Kyoto had more than 550 participants. Planning a world meeting requires considerable time and work. The ISBA executive board approved a modification which opens the possibility of planning world meetings 4 years in advance: for details on the planning schedule and the deadlines, see <http://bayesian.org/meetings/planning/world-meeting>. The March 2014 deadline just passed and I am happy to say that we had four great pre-proposals for ISBA 2016 and ISBA 2018. The ISBA program council has work to do in examining them all! Their suggestions about the final choices will be discussed at the world meeting in Cancun.

ISBA in the World of Statistics. Statistics and Probability play a more and more crucial role in the world, but are also faced with old and new challenges: enhancing our visibility and recognition by the society is an important task we must consider. The world needs statistics and probability to organize information, to evaluate risk, to design clinical trials, to guide social and political intervention. Is our crucial role sufficiently recognized? It is no news that other scientific disciplines are more aggressive (“our students have higher salaries than yours...”). Old and new research areas are impetuously emerging, new technologies and big-data push towards new horizons. As individual researchers, we each have a personal experience and view of this all, feeling excited or pursuing our research without caring much. But as a Scientific Society, I believe we have a responsibility to contribute in making our discipline more visible and recognized in the world.

Going from big thoughts to a little anecdote: once I gave an informal talk on Bayesian Statistics at a j-ISBA (the junior section of ISBA) meeting, followed by a very lively discussion from the floor.

I had mentioned - once more - Hal Varian’s quote “Statistics is the sexy job of the future, and a brilliant student then asked: “OK, we know we are sexy. But do people know we are sexy?”

With this premise, I think it is an important news that ISBA has now a representative in the Steering Committee of the World of Statistics initiative — the continuation of the International Year of Statistics (<http://www.worldofstatistics.org>) – a further sign of our collaboration with other Scientific Societies in this important task. I greatly thank and welcome Kerrie Mengersen in this role and encourage everyone to collaborate with her with suggestions, inputs, work, ideas.

Somehow related to this all, I would like to encourage a membership-wide discussion and to launch a **call for discussion** on a “challenge of the quarter”. Here is a kick-off spring-challenge: can we do Bayesian computations with big data? Let me suggest having a piece — maybe from the BayesComp ISBA section? - in the next issue of the ISBA bulletin. Maybe this is not THE issue Bayesian Statistics has in the big data world; perhaps the Bayesian approach can lead to efficient methods that go beyond the description of i.i.d. huge data. But still, the challenge is certainly there and the discussion is open. Do not hesitate to express your voice and feel free to write to me at sonia.petrone@unibocconi.it

Some final information. The Encyclopedia of Mathematics (EoM) will be enriched with articles in Probability and Statistics. Some of you may recall that there was an initiative time ago, signed by all the main Statistical Societies including ISBA, to have a sort of Statistics and Probability “wikipedia”, freely accessible but with a strong editorial board. We are not there yet, but returning to that project, all the involved Societies have agreed that contributions about Statistics and Probability will be posted inside EoM. Have a look to the website (http://www.encyclopediaofmath.org/index.php/Main_Page).

Finally, let me welcome SISbayes, the new section on Bayesian Statistics of the Italian Statistical Society (SIS), chaired by Brunero Liseo. SISbayes is open to all researchers that are interested in Bayesian Statistics and membership is free. I wish to SISbayes a lively and fruitful interaction with ISBA! ▲

A MESSAGE FROM THE EDITOR

- Feng Liang -
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Finally, Spring is on its way! Can you feel it? The warm breezes, longer days, budding trees, and flowers!

If Spring comes, can Summer be far behind? It is time to start to plan your trip to the ISBA world meeting at Cancun! In this March issue, you'll find some updates on ISBA 2014 from our new President and the Program Council, and an "unbiased" introduction to Cancun from our Associate Editor Antonio Ortiz.

Also in this issue, you'll find the call for 2014

Mitchell Prize and Savage Awards. When preparing this Bulletin, I found that I made a mistake last year. I mistakenly replaced the decimal point by a comma, and the award for the Savage Award was listed as high as \$750,00 in the March issue last year. Maybe we should all quit our job and start writing thesis.

Although we had a harsh winter this year, some of us were having fun on Mont Blanc — Check the report on MCMSki from Christian!

As always, you are welcome to participate in the Bulletin by emailing suggestions/contributions to me or to any member of the Editorial Board. I LOVE the call for discussion on Bayesian computations and big data from our president! Look forward to your contributions! ▲

FROM THE PROGRAM COUNCIL



ISBA 2014

- Raquel Prado, Ramsés H. Mena and
 Michele Guindani-
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The ISBA 2014 World Meeting will be held in the beautiful city of Cancún, México, during July 14-18, 2014. Scheduled every two years, this is the major event for Bayesian statistics featuring the latest scientific advances in the area and many interacting disciplines. The Scientific Program includes four lectures on Bayesian foundations, five keynote talks, eight section-sponsored invited ses-

sions and several special invited sessions, contributed talks and posters. The event will be preceded by five superb courses, on state of the art topics, to be held in the same venue on July 13-14. A preliminary version of the program can be seen at (http://isba2014.eventos.cimat.mx/sites/isba2014/files/program_ISBA2014.pdf), the poster schedule will be available soon.

We would like to thank the Executive Board and the Scientific Committee, as well as all participants, for ensuring the continuation of scientific excellence that characterizes this series of events. Also our deepest gratitude goes to the Local Organizing Committee and sponsors that make this event possible.

Regular registration is open and ends on May the 15th, 2014! Looking forward to seeing you all in Cancún! ▲

2014 MITCHELL PRIZE AND SAVAGE AWARDS

CALL FOR PRIZES

- Rosangela Helena Loschi -
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The Prize Committee of ISBA is pleased to announce the call for submissions for the 2014 **Mitchell Prize** and **Savage Awards**. The winner(s) will be announced at the Joint Statistical meetings in Seattle, 2015. The deadline for submissions is 31 May, 2014 (midnight UTC/GMT, 7pm EST, 4pm PST).

The **Mitchell Prize** is given in recognition of an outstanding paper that describes how a Bayesian analysis has solved an important applied problem. The prize includes a check for \$1,000.00 and a plaque. Details on the Mitchell Prize, including names of past winners, eligibility details, and the on-line application procedure, can be found at the URL: <http://www.bayesian.org/awards/MitchellPrize.html>.

The **Savage Award**, named in honor of Leonard J. "Jimmie" Savage, is bestowed each year to two outstanding doctoral dissertations in Bayesian Econometrics and Statistics, one each in "Theory & Methods" and "Applied Methodology". Up to two awards of \$750.00 will be awarded. Finalists will be notified in mid December and invited to present their dissertation research at a special contributed session at the 2015 JSM in Seattle, with the winners announced at the meeting. For details on the Savage Award, including names of past winners, eligibility details, and the on-line application procedure, please visit <http://www.bayesian.org/awards/Savage.html>.

Nominations for the Mitchell Prize and Savage Award may be made by any ISBA or SBSS member. To join ISBA please go to <https://bayesian.org/civicrm/contribute/transact?reset=1&id=22>. For questions regarding any of the Prizes or Awards may be sent to the ISBA Prize Committee at awards@bayesian.org. ▲

BAYESIAN ANALYSIS - A MESSAGE FROM THE EDITOR

UPDATE FROM BA

- Marina Vannucci -
Editor-in-Chief
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I have completed my first year as Editor-in-Chief of Bayesian Analysis!

First, let me give you some statistics. Over the past 3 years, the number of total submissions has kept increasing, with steady acceptance rate and median time to 1st decision. In 2013 there were 158 total submissions (excluding discussions), versus the 123 total submissions of 2012 and the 100 of 2011. Of the 158 submissions of 2013, 32 were still been processed as of the end of this past January, and the median time to 1st decision for the 122 processed submissions was 41 days (this included some quick rejections, so I expect the final median time for 2013 to be higher). In 2012, the median time to 1st decision was 59 days and the acceptance rate was 0.3. In 2011, the median time to 1st decision was 61 days and the accep-

tance rate was 0.33.

With the new year there have been some changes in the editorial board. Sonia Petrone has stepped down, to take up her new role as ISBA President. Also, Val Johnson has been invited to serve as Department Head at Texas A&M University and has stepped down from the BA board as well. Both Sonia and Val served in the board of Editors since 2010. I thank you both for their great contribution to the growth of the Journal. Val and Sonia are been replaced by Igor Pruenster and Dan Spitzner, both stepping up from the AEs to the Editors board. The other Editor board members remain: Ming-Hui Chen, David Dahl, David Heckerman, Lurdes Inoue, Antonietta Mira, Bruno Sanso, Mark Steel and Kert Viele. As it is typical at BA, the Editors are supported by a large number of Associated Editors and a vast number of referees. I thank them all for their work.

We remind readers that 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.

Now, on to the new issue. The 2014 March issue of Bayesian Analysis (volume 9, issue 1) features a discussion paper by Francisco Rubio and Mark Steel on “Inference in Two-Piece Location-Scale Models with Jeffreys Priors”. The paper addresses the use of Jeffreys priors in the context of univariate three-parameter location-scale models, where skewness is introduced by differing scale parameters either side of the location. The authors focus on various commonly used parameterizations for these models. Easily checked conditions under which independent Jeffreys priors can be used for valid inference are derived. The authors

also investigate two alternative priors and illustrate some of the models using real data. The manuscript is accompanied by 4 invited discussions, by Jose M. Bernardo, by James Scott, by Robert Weiss and Marc Suchard and by Xinyi Xu, providing additional perspective on the topic, and it is followed by a rejoinder from the authors. The issue also contains other fine articles on various topics of Bayesian statistics.

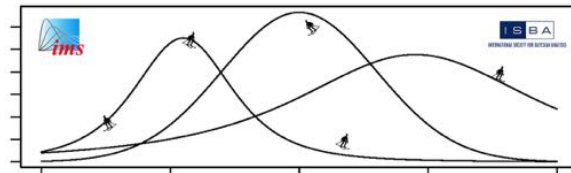
Finally, we will be having a BA invited session at ISBA 2014, in Cancun, which will feature a discussion paper. The paper will be published after the conference, in the Sept 2014 issue of BA, with both invited and contributed discussions and with a rejoinder by the authors. The selected paper, together with the procedure to submit contributed discussions, will be announced shortly.

I look forward to another great year at BA and welcome your submissions. ▲

ISBA - SECTIONS

BAYESCOMP SECTION

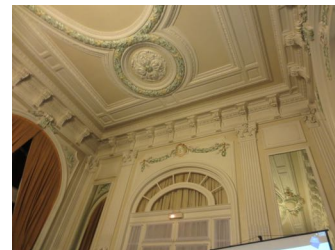
- Christian Robert -
Programme Chair, 2012-2013
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(Thanks also go to my PhD students Marco Banterle, Clara Grazian, Kaniav Kamari and Sofia Tsepletidou for their help.)

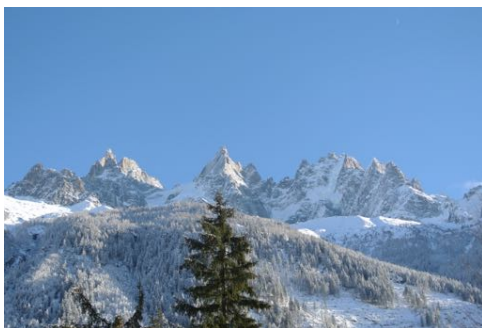
The fourth edition of MCMSki took place last January in the town of Chamonix-Mont-Blanc, France, just under the massive bulk of the Monte-Blanc range. This tri-annual conference brings together researchers interested in the theory and practice of MCMC algorithms and related tools, in a skiable area. The previous conferences took place in Bormio, Italy (2005 and 2008), and Park City, Utah (2011). The organisers of MCMSki IV were Brad Carlin, Antonietta Mira, and myself, with the help of Merrill Liechty in running the conference website <http://www.pages.drexel.edu/~mw125/mcmski> and designing the conference logo.

The location was the conference centre *Majestic Hotel*, a renovated 19th Century palace with beautiful 19th Century rooms that hinted at the bygone days of *Belle Epoque* wealthy tourists... The organisation of the conference by the Bureau des Congrès was quite efficient, with our correspondent there Géraldine being most helpful.



The record number of participants was of 223 MCMSkiers, not including accompanying people. Unfortunately, a few participants were prevented to attend by the foul weather over the Eastern USA and Canada at the time, including a few speakers: Yugo Chen (Urbana-Champaign), David Hunter (Penn State), Georgios Karagiannis (Toronto), and Liam Paninski (New York). Nial Friel replaced David Hunter and gave a talk on Noisy MCMC. (The other sessions were reformat- ted towards more time for each speaker.)

For the first time, and this explains in part the affluence at this MCMSki IV conference, there were three parallel sessions ran together for most of the day, except for the three plenary talks in the morning that were brilliantly delivered by Chris Holmes (University of Oxford), Michele Parrinello (University of Lugano), and Andrew Gelman (Columbia University). The full program is available on <http://www.pages.drexel.edu/~mw125/mcmski> and was constructed thanks to the scientific committee made of Christophe Andrieu (Bristol), Brad Carlin (University of Minnesota), Gersende Fort (Telecom ParisTech), Colin Fox (University of Otago), Jun Liu (Harvard University), Antonietta Mira (University of Lugano), Gareth O. Roberts (University of Warwick), Jeffrey Rosenthal (University of Toronto), Dawn Woodard (Cornell University), and myself, and chaired by Dawn and Gersende, producing an impressive program! Besides the plenary talks, this programme consisted in 15 sessions and of a roundtable on recent software developments, organised by Luke Bornn, with Andrew Thomas for BUGS, Martyn Plummer for JAGS, Bob Carpenter for STAN, and Adrien Todeschini for BiiPS. (I realised too late that we could have asked sponsorship from more commercial companies!)



Chris Holmes talked about robustifying Bayesian inference by creating Kullback-Leibler neighbourhoods and taking least favourable priors wi-

thin these neighbourhoods, least favourable in a decision-theoretic sense based on a loss function. Michele Parrinello covered the strong links between our field and his field of computational physics, reminding me of the physical genesis of most of our tools. And Andrew Gelman provoked the audience with a non-computational talk that broached on themes that are familiar to readers of his blog, on the misuse of significance tests and on recommendations for better practice.

Keeping up with tradition, there were two well-attended evening poster sessions where about 75 posters were presented and eagerly discussed. The abstracts are available on <http://mcmskabs.wordpress.com>. Thanks to the generosity of publishers (Academic Press, CRC Press, Elsevier, Springer-Verlag), six poster prizes were attributed to the following posters:

- C. Baey, Stochastic algorithms for nonlinear mixed models
- A. Pakman, Auxiliary-variable Exact Hamiltonian Monte Carlo Samplers for Binary Distributions
- C. Grazian, Approximate Bayesian computation for the elimination of nuisance parameters
- D. Rudolf, On the hybrid slice sampler
- M. Katzfuss, Statistical inference for massive distributed spatial data using low-rank models
- E. Vernet, Posterior consistency for nonparametric hidden Markov models with finite state space

while the following posters got honourable mentions:

- G. Zanella, Bayesian complementary clustering, MCMC for data association and Anglo-Saxon placenames
- S. Lacoste-Julien, Sequential Kernel Herding: Frank-Wolfe Optimization for Particle Filtering
- R. Dutta and M. Gutmann, Classifier ABC
- A. Durmus, New bounds for the subgeometric convergence of Markov Chains in Wasserstein metric and application to the pre-conditioned Crank Nicholson algorithm
- M. Banterle, Sufficient dimension reduction for ABC via RKHS

We are grateful to all members of the poster prize committees (one per night) who worked hard to

rank those posters out of an excellent vintage!

Unfortunately, we could not keep up with the *other* MCMSki tradition, namely the “Richard Tweedie” ski-race¹, as there were too few runners registered for the race, give the price required by the local ski school. This despite Antonietta Mira bringing two pairs of superb Blossom skis as prizes. In retrospect, I quite regret not having included the ski race within the registration fees as it would have



amounted to less than three euros per participant! Mina Vekhala from Helsinki managed to leave the banquet with a pair of those Blossom skis, thanks to a random draw, done in R on one of the restaurant tables... Still remaining at the skiing level, my overall impression

was that a minority of participants did ski, either because the afternoon 4 hours break was too short or simply because most participants were not interested. The snow conditions were less than optimal, due to a very mild winter, esp. when compared with the snow in Utah!, but we managed again to avoid a major ski accident unlike the first MCMSki conference where Heikki Haario (Helsinki) had to spend a few weeks in an Italian hospitale near Bormio. Still, Veroniká Rockova (Wharton) most unfortunately got hit by a careless skier and had to undergo some knee therapy for a while, although she now has completely recovered!

In addition to the three days of the conference, Judith Rousseau (Université Paris-Dauphine and CREST-ENSAE) hold a satellite workshop the next day (Jan. 09) on Bayesian non-parametrics(ki), with the following speakers:

- François Caron (INRIA & University of Oxford)
- Merlise Clyde (Duke University)
- Peter Mueller (University of Austin)
- Sonia Petrone (Bocconi Universita)
- Igor Pruenster (Universita di Torino)
- Emily Fox (University of Washington)
- Ed George (Wharton Business School)

which was well-attended by participants to MCM-Ski IV.

In connection with this meeting, *Statistics and Computing* will run a special MCMSki issue, with strong support from his editor, Mark Girolami. Deadline was on March 15, as participants were aware, due to some tight constraint on the publishing schedule. The number of submissions is around 15, with an editorial team drafted from the scientific committee of the conference and asked to process the submissions on a tight schedule, the goal being to publish the special issue this very year..

Let me recall that MCMSki was scientifically sponsored by ISBA and IMS, the former kindly providing financial support of \$6000 for travelling young statisticians, along with an additional \$5000 from SBSS. This was most helpful, especially to those travelling from North America and Oceania. Since the conference drew a financial surplus of about 20,000 euros, which got integrally transferred to the budget of the BayesComp section, we will be able to support even more the participants to the next MCMSki meeting.

Speaking of which, the success in the participation and presentations at MCMSki IV led the program committee of BayesComp to make a call for proposals of holding MCMSki V—or rather “Bayesian Computing at MCMSki” as the new official name goes, in order to broaden the scope of the conference— in two or three years (and maybe for four or five days!). Proposals should be submitted to David van



Dyk (dvandyk), BayesComp Program Chair, at imperial.ac.uk no later than May 31, 2014. So potential organisers should gather good wills and cost estimates to write a proposal by then!

I am most enthusiastically looking forward this future edition of MCMSki and the renewed opportunity to discuss Bayesian computational methods in an inspiring mountainous environment! Once again, thanks to all participants to MCMSki IV for making the conference such an intense and exciting meeting! ▲

¹The name stems from our late friend Richard Tweedie taking part in a ski-race in Aussois, France, in 1999, at a European network workshop I organised there. And ending up last of the race!

STUDENTS' CORNER

Isadora Antoniano and Antonio Ortiz

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If you're reading this Bulletin you're probably interested in research, or research in statistics, or research in Bayesian statistics, or... well, specialization knows no limits these days.

Pursuing postgraduate studies makes us closely familiar with the process of specialization. We focus on a relatively small area of knowledge and we aim at becoming experts on it. In the process, if we're lucky, we learn about ourselves, our own limits, our own learning processes, and we learn about the art of doing research, about how difficult it is to know even a little about a lot and, in most cases, we focus on trying to learn a lot about a little, maybe even about just one thing. Getting a Ph.D. or a masters degree requires discipline and focus. We often develop routines, habits which make us feel comfortable and help us to deal with the pressure, with the deadlines, with the frustration caused by elusive results. When we finally get the degree we discover the strong pull of inertia. It is often easier to keep working on what we already know, in the way that we know and with the people that we know. Pressure and deadlines are still there and changing our habits entails a risk... And this phenomenon is not endemic to academia. Anyone who's ever started a new job, moved to a new country or even a new house, anyone starting a new project or even a new relationship; in short, any of us is familiar with the uncertainty and the doubts associated with doing something that we're not used to do. But then again, we're also familiar with the burst of energy that we get from change, from stepping into the unknown. While discipline and hard work are essential for research, curiosity and imagination can make the difference between good and great. And these two forces are associated with our capacity to venture out of our comfort zone. This is what we invite you to do and what better opportunity than the ISBA world meeting coming up this July in Cancun, Mexico. The conference environment will provide the opportunity

to learn about new topics and establish new collaborations or even friendships. The location will provide you the chance to visit new places, learn about a different cultures, even if you think you've seen it all before. And who could be better to tell us about all this than my friend and co-associate editor, Antonio, who after finishing his PhD. has decided to move to Cancun (or close enough) and start a business.

Student Voices

by Antonio Ortiz

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As you may already know, the ISBA World Meeting is taking place this July in Cancun, Mexico. Some of you may also have heard that Cancun is one of the well-known "heavenly places on earth". But, how to be sure whether this is true or just an exaggeration of the Mexican tourism industry? Fortunately for you, it so happens that the very same person writing to you in this precise moment is someone who has been living in Cancun for almost a year now. And you have nothing to worry about, since I have a post-it stuck on my PC screen saying "Be 100% unbiased" and "Buy tortillas", reminders of what I should by no means forget today, because my life might depend on both.

But, where should I begin? I'll take the safe and comfortable way of lazy writers: start with random stuff seemingly irrelevant to the point and then hope, for the sake of the sakes, that this will take me (and specially, you) to something useful, as a random walk becoming suddenly completely deterministic (do not hope for continuity or differentiability, that would be too much). I have succeeded many times in this way and I don't see why this time should be otherwise. Besides, I simply would hate the alternative of giving you just a list of activities and then say goodbye. If that's what you were expecting, I'm sorry to disappoint you (and suggest you go

online, for example to www.visitmexico.com or www.yucatansecrets.com)

Getting trapped by every day's life isn't a topic unknown to most of us. It gets exacerbated for those who live in a city (maybe in the previous century we could differentiate cities so that some of them got the "honour" of being called chaotic cities, but nowadays they all seem to get this name, at least from the perspective of their inhabitants). And, being honest, I think as statisticians, whether students or employees, it is very likely you're experiencing this urban trap. Except perhaps for some environmental statisticians, who have the pleasure of visiting the little pieces on Earth where pavement doesn't smooth the journey for your shoe soles; little places where no being cares what you think, what you feel, how important you are, how many Euros or cars you have, whether you have a nice voice to sing Bayesian songs, or whether you have, like myself, the pseudo-power of writing your own opinion and suggestions in a section of a periodical publication.

But, am I being harsh for calling it a trap? We, as human beings, since we became sedentary, have a tendency to settle down inside a comfort zone (excluding those "Alexander Supertramp" who hang around the world). What a better comfort zone than a urban mass full of facilities to satisfy every single need we can think of (of course, it's usually urban needs what we usually think of). Even the postdocs who try to stay on the move every year know that a bubble of urbanism will be waiting for them in the next step. But I'm not writing here to criticise your life or your comfort zone. Nor am I here to set the threshold between what is inside and what is outside of the urban comfort in general terms. What I'm here for is to try to make you ask yourselves how much fear you have of making even little changes in your every-day-life so that your urban bubble comfort is in jeopardy. What part of your daily routines would you be unable to change? Is it really unchangeable or is it just fear telling you so? Of course, I'm not suggesting that travelling would immediately take you out of your comfort zone. It always depends on the way you're travelling, and of course, the way you live every single day.

Now, if you're the type of tourists who likes to stay the whole time inside an all-inclusive resort or if just this time you want to do lie down and re-

lax for a few days, by all means, go for it! There's nothing wrong with that and the Mexican Caribe offers you landscapes enjoyable from any point of the resorts, which you'll fall in love with and miss for the rest of your life. But, for those who seek an active meaning in travelling, the Caribbean side of Mexico offers you much more than a hotel's private beach, excursions to famous private parks such as Xcaret, Xel-ha, and other, or visits to the aquarium – I will never be a fan of aquariums and I encourage you to seek information on the topic, specially regarding the "shows" with captive animals; having said so, your opinion is respected and won't be criticised.

What I want to transmit to you is a feeling, the real flavour of what it means to step into this region called the Yucatan Peninsula. I would like to to feel, from the moment you land here, that going to places like McDonald's, Starbucks, Burger King, or Walmart may give a misled sense of the place. I would not blame you. With all the pain in my heart I've found myself inside a McDonald's in few city centres, like London and Madrid, fully knowing it contradicted the spirit of the town. Of course, I will never forgive myself. But I would like to help/persuade you to avoid at least this type of "comfort-zoning".

First of all, there's no excuse for avoiding Mexican food: if you didn't know it yet, this is your chance to discover that the staff of the famous Top Gear show were wrong, not everything is chilli and melt cheese (in fact, you barely find dishes with melt cheese). Also, if you think Burritos, Nachos, and Chilli con Carne are essential elements of the Mexican cuisine, let me get this straight: you're wrong. Actually, I had never heard of Chilli con Carne until I got to Europe and I can assure you that at least 90% of the Mexican population do not know anything about it. So please, to avoid getting mocked or, best case scenario, getting a strange look from the waiter/waitress followed by a steak with Jalapeños on the side, DO NOT order Chili con Carne.

The second suggestion here is to be careful with the excursions you choose. Of course there is a list of musts: Chichen-Itza, Tulum, and Uxmal as archaeological sites; Playa del Carmen, Valladolid, and Merida, as cities or towns. Aside from that, I know it's easy getting hooked to the first activity you visit so that you try to get as many as possible, for example, swimming in cenotes

("deep sinkholes in the limestone ground, with a pool at the bottom, which are found especially in Yucatán"). It's equally easy getting trapped by concierges' suggestions, and they will try to take you to the most common and commercial nature parks: Xcaret, Xel-Ha, Xplore, and others of the sort. They are quite beautiful, but if there's no point in filling all your agenda with them. Remember: concierges will try to get you to the places where they get a better commission. But that's their job, don't get mad at them. There's always a polite way to tell them "No, thank you". Instead, I suggest something which I'm sure you won't regret: go to a reserve, as Sian Ka'an in Quintana Roo (where you'll be able to see FREE dolphins), Río Lagartos Natural Park, or Celestun in Yucatan (if visiting Merida). Once you get to these places, you will never again be the quiet person on the table when an Environmental Statistician or an ecologist is talking about work (unless, of course, you're one of them).

On the other hand, if catching a tan on the beach is wild enough for you, please don't take with you only the memory of the light blue coloured sea water of Cancun. Try other, calmer beaches, as Akumal, Tulum or Progreso (really close to Merida). And please swim! Swim as if you wanted to cross the Atlantic on the way home (even if the shortest way happens to be through the Pacific). Don't hesitate to try scuba diving or just snorkeling. But please, DO RESPECT the flora and fauna everywhere.

Last, but not least: be adventurous! Get to small typical Mexican towns to have a view of what Mexico really is: Bacalar, Izamal, Ticul, Kanasin, Mayapan, Dzidzantun. Get to the non-so-commercial cenotes (we have thousands of them, and just to have a glance you can check www.yucatansecrets.com/cenotes/mejores/mejores_eng.php). Enjoy the jungle and the tropical storms; even the rain here is enjoyable here! And get yourself to typical Mexican restaurants in all these towns and places. Ask all you want from the special dishes you have to choose from. Do not hesitate to ask how spicy a dish is. Most of the times there'll be a light version of it. Experiencing all the types of flavours the Mexican cuisine has is something you won't regret.

Biased or not, this is my opinion of Cancun and the surrounding area. I dare you to live here even for a few days without getting a "biased" opinion

of this land, this falling-in-love-with land. Take the first tour into nature and you'll forget about a great part of your urban-bubble-comfort-zone.

Useful phrases:

Gracias / No, gracias - Thank you / No, thanks.

De nada - You're welcome

Una cerveza, por favor - May I have a beer, please?

Sin picante, por favor - No chili, please.

¿Dónde está la biblioteca? - Where's the library?

Dissertation Abstracts

We have not forgotten, of course about the thesis abstract for this number. And this time, our volunteer is Vasiliki Dimitrakopoulou, currently a postdoc researcher at the Department of Hygiene and Epidemiology of the School of Medicine, University of Ioannina, Greece.

BAYESIAN VARIABLE SELECTION IN CLUSTER ANALYSIS

by Vasiliki Dimitrakopoulou

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Statistical analysis of data sets of high-dimensionality has met great interest over the past years, with great applications on disciplines such as medicine, neuroscience, pattern recognition, image analysis and many others. The vast number of available variables though, contrary to the limited sample size, often mask the cluster structure of the data. It is often that some variables do not help in distinguishing the different clusters in the data; patterns over the sampled observations are, thus, usually confined to a small subset of variables. We are therefore interested in identifying the variables that best discriminate the sample, simultaneously to recovering the actual cluster structure of the objects under study. With the Markov Chain Monte Carlo methodology being widely established, we investigate the performance of the combined tasks of variable selection and clustering procedure within the Bayesian

framework. Motivated by the work of Tadesse et al. (2005), we identify the set of discriminating variables with the use of a latent vector and form the clustering procedure within the finite mixture models methodology. Using Markov chains we draw inference on, not just the set of selected variables and the cluster allocations, but also on the actual number of components, using the Reversible Jump MCMC sampler (Green, 1995) and a variation of the SAMS sampler of Dahl (2005). However, sensitivity to the hyperparameters settings

of the covariance structure of the suggested model motivated our interest in an Empirical Bayes procedure to pre-specify the crucial hyperparameters. Further on addressing the problem of hyperparameters' sensitivity, we suggest several different covariance structures for the mixture components. Developing MATLAB codes for all models introduced in this thesis, we apply and compare the various models suggested on a set of simulated data, as well as on three real data sets; the iris, the crabs and the arthritis data sets. ▲

NEWS FROM THE WORLD

European Seminar On Bayesian Econometrics

ESOB stands for European Seminar on Bayesian Econometrics. This series of seminars was launched in 2010 with the first meeting in Rotterdam. In recent decades Bayesian econometrics has expanded enormously in areas such as optimal processing of information from different sources, efficient forecasting using sets of models, and measuring policy effectiveness and its associated risk.

The computational revolution in simulation techniques is a key ingredient in this expansion. Empirical applications of Bayesian econometrics deal with issues such as: risk management in international and financial markets, the education effect on income and individual entrepreneurship, measurement of policy effectiveness in the macro and monetary economy and individual decision making in marketing.

The ESOBE meetings have no particular theme but are intended as a discussion forum for new and recent research. Their aim is to bring together researchers and professionals interested in the application of Bayesian inference in economics in relatively small annual workshops that usually take two days.

We are pleased to announce that the 5th ESOBE annual conference will be held at ESSEC Business School, La Defense Campus, Paris, France, on November 6 and 7, 2014.

Keynote speakers are:

- Nicolas Chopin, ENSAE
- Arnaud Doucet, Oxford University
- Sylvia Frühwirth-Schnatter, Wirtschaftsuni-

versität Wien

- John Maheu, McMaster University
- Mark Steel, University of Warwick
- Jun Yu, Singapore Management University

We welcome submissions for contributed talks and poster presentations. Submissions should be sent to rombouts@essec.edu by June 15, 2014. Accepted papers will be presented at the conference either as contributed talks or at the poster session.

The registration fee is 200 EUR. This fee includes lunch on each day of the workshop and coffee breaks but do not include the hotel and the conference dinner. The fee for the facultative conference dinner is 90 EUR.

Program chairs: [Jeroen Rombouts](#) and [Andras Fulop](#)

Satellite conference of the International Biometric Conference

Call for papers for the Satellite Workshop on SPATIO-TEMPORAL STATISTICS Valencia (Spain), July 13-15, 2014 (<http://congresos.adeituv.es/STS2014/>).

The Spanish Region of the International Biometric Society is proud to announce the Satellite meeting of the IBC conference 2014. This Satellite meeting will be held in downtown Valencia (Spain) from July 13th to 15th 2014. The main topic will be Spatio-Temporal Statistics and in addition to invited speakers (Renato Assuncao, Annibale Biggeri, Janine Illian, Miguel-Ángel Martínez-Beneito, Raquel Menezes, Marc Sáez, Sujit Sahu and Lola Ugarte), there will also be a

Special Session jointly organized with the International Society of Geospatial Health - GnosisGIS (<http://www.gnosisgis.org>).

For those interested, there will also be a one-day course on Introduction to Bayesian modelling of spatial and spatio-temporal data by Sujit K. Sahu after the workshop (July 15th). More details at the workshop webpage.

Contributed papers (both oral presentations and posters) are welcome. People interested in presenting a paper are kindly invited to send an abstract by April 15th, via the web site. Acceptance notification will be sent by May 1st.

As a great bonus, selected manuscripts of refereed articles arising from the Workshop will be published in a special issue in the Geospatial Health Journal. Take profit of the fact that Valencia is only two hours flying distance from Florence to maximize your Biostatistics experience in Europe in July 2014.

Registration begins on February 2014 and there will be a maximum of 80 participants, so register soon in order to get place. Advance hotel booking is also recommended. A number of rooms have been reserved. More information about the venue, registration fees and lodging can be found at the workshop webpage.

Emanuel and Carol Parzen Prize: The Department of Statistics at Texas A&M University Invites Nominations for The Emanuel and Carol Parzen Prize for Statistical Innovation

To promote the dissemination of statistical innovation, the Emanuel and Carol Parzen Prize for Statistical Innovation is awarded in even numbered years to a North American statistician whose outstanding research contributions include innovations that have had impact on practice and whose Ph.D degree is at least 25 years old.

The Parzen Prize is awarded by the Department of Statistics at Texas A&M University and is se-

lected by the members of the Parzen Prize Committee (consisting of three internal faculty members and two external faculty members). The prize consists of an honorarium of \$1000 and travel to College Station, TX, to present a lecture at the Prize Ceremony.

Nominations for the 2014 Parzen Prize should include a letter describing the nominee's outstanding contributions to high impact innovative research in statistics, a current curriculum vita, and two supporting letters. Nominations should be submitted by August 15, 2014 to the Chair of the 2014 Parzen Prize Committee:

Professor Thomas Wehrly
Department of Statistics
Texas A&M University
TAMU 3143
College Station Texas 77843-3143

Previous Parzen Prize Winners:

- 1994, Grace Wahba, University of Wisconsin
- 1996, Donald P. Rubin, Harvard University
- 1998, Bradley Efron, Stanford University
- 2000, C.R. Rao, Pennsylvania State University
- 2002, David R. Brillinger, University of California, Berkeley
- 2004, Jerome H. Friedman, Stanford University
- 2006, Alan Gelfand, Duke University
- 2008, Nancy Reid, University of Toronto, and Marvin Zelen, Harvard University
- 2010, Roger Koenker, University of Illinois
- 2012, Adrian Raftery, University of Washington

For more information on the Parzen Prize, please visit our website at <http://www.stat.tamu.edu/events/parzenprize/index.html>.

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