THE ISBA NEWSLETTER

Vol. 4 No. 2

September 1997

The official newsletter of the International Society for Bayesian Analysis.

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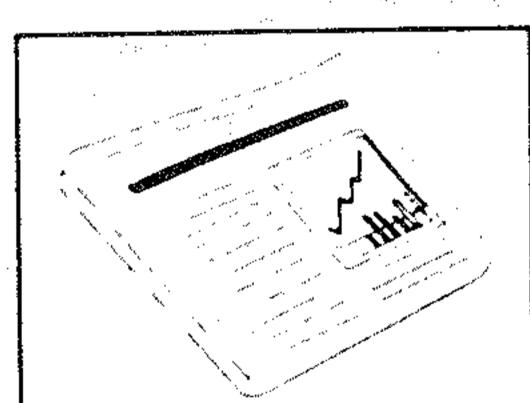
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ISBA is a Scientific Society encouraging the interface between Bayesian Statistic methods and all other areas of science and policy-making.



ISBA 1997 World Meeting in Istanbul by Refik Soyer.

The Fifth World Meeting of ISBA was held in Istanbul,

Turkey at Renaissance Polat Hotel from August 15th to August 18th, 1997. Ninety three participants from 16 countries attended the Fifth World Meeting. The program consisted of 14 invited sessions, including two panels, 3 contributed sessions and a poster session. The presentations provided an up-to-date overview of theoretical and applied research in Bayesian statistics. Applications covered a wide range of disciplines such as engineering, biological sciences, economics, law, medicine, and social

sciences.

Final Program for ISBA 97 World Meeting

Friday, August 15, 16:00-19:00 pm Registration Friday, August 15, 19:00-20:00 pm Welcoming Reception at the Hotel

Friday, August 15, 20:00-23:00 pm
Dinner at the Hotel
Saturday, August 16, 8:30-10:00 am
Session I1: Bayesian Applications in Forensic
Sciences
Chair/Organizer: Julia Mortera, Universita' di
Roma Tre, Italy, Room: Akdeniz I
Forensic Inference and DNA Profiling Evidence,

Peter Donnelly, University of Oxford, UK
Developments in the Interpretation of Mixed
DNA Profiles, Lindsey Foreman, Forensic
Science Service, UK
Modelling Issues in Forensic Inference, A. P.
Dawid, University College London, UK

Session 12: Markov Chain Monte Carlo Methods and Applications
Organizer: Edward I. George, University of Texas, USA
Chair: M. J. Susie Bayarri, Universidad de Valencia, Spain, Room: Akdeniz II
Diagnosing Total Variation Convergence of MCMC Algorithms, Steve Brooks, University of Bristol, UK

Subset Selection for Non-linear Time Series using the Gibbs Sampler, Paul T. Troughton and Simon J. Godsill, Cambridge University, UK.

Redesigning a Network of Rainfall Stations, Peter Muller, Duke University, USA, Bruno Sanso, Universidad Simon Bolivar, Venezuela

Saturday, August 16, 10:30-12:00 noon Session 13: Applicational Issues in Subjective Probability Chair/Organizer: Roger M. Cooke, Delft University of Technology, the Netherlands Room: Akdeniz I Scoring Calibration Using Random Variables, Bernd C.P. Kraan and F.L. H. van Elst, Delft University of Technology, the Netherlands New Developments in Bayesian Probabilistic Learning on Graphs, Jim Q. Smith and Raffaella Settimi, University of Warwick, UK Maximum Entropy Belief Trees Under Bivariate Constraints, Roger M. Cooke and A.M. Meeuwissen, Delft University of Technology, the Netherlands

Session 14: Bayesian Multivariate Analysis and Model Selection

Chair/Organizer: Kazuo Shigemasu, The University of Tokyo, Japan, Room: Akdeniz II Subset Selection in Bayesian Highest Predictive Density Vector Autoregressive Models Using the Genetic Algorithm, Peter M. Bearse and Hamparsum Bozdogan, The University of Tennessee, USA

A Predictive Density Approach to Bayesian Model Selection for Time Series with Noninformative Priors, Miao-Dan Wu and William J. Fitzgerald, Cambridge University, UK Bayesian Recall: A Cognitive Bayesian Modeling

Approach to Surveying a Recalled Quantity, S. James Press, University of California, Riverside, USA

Saturday, August 16, 12:30-17:00 pm Lunch & Excursion

Saturday, August 16, 17:30-18:45 pm
Session C1: Applications
Chair: Thomas A. Mazzuchi, George Washington
University, USA, Room: Akdeniz I
A Data Augmentation to Approach for Extremes
Arising From Mixed Processes, David Walshaw,
University of Newcastle, UK
Bayes Computation for Survival Estimation,
Olcay Akman, Utah State University, USA
Bayesian and Robust Bayesian Selection
Procedures for the Best Binomial Population,
John J. Deely and Shanti S. Gupta, Purdue
University, USA

Session C2: Algorithmic Approaches
Chair: Merlise Clyde, Duke University, USA
Room: Akdeniz II
Bayesian Restoration Maximization Algorithm
for Estimation in Mixture Models, Olga I.
Cordero Brana, American University, USA, Gilles
Celeux, INRIA Rhone-Alpes, France
A Bayesian Approach to the Detection and
Localisation of a Quantitative, Trait Loci, Kerrie
Mengersen and Andrew George, Queensland
University of Technology, Australia, Gerard
Davis, CSIRO, Australia
Computing Fractional Bayes Factors Via Path
Sampling, Caterina Conigliani and Anthony
O'Hagan, University of Nottingham, UK

Session C3: Foundational Issues
Chair: Joseph Gastwirth, George Washington
University, USA, Room: Akdeniz III
Bayes' Theorem in a Coherent Setting, G.
Coletti, Universita' di Perugia, Italy, R.
Scozzafava, Universita di Roma "La Sapienza",
Italy
Conditional Analyses of Fieller's Problem,
Brunero Liseo, Universita di Roma "La
Sapienza", Italy
Two Measures of Incoherence: How not to
Gamble if you Must, Mark J. Schervish, Teddy
Seidenfeld and Joseph B. Kadane, Carnegie
Mellon University, USA

Saturday, August 16, 19:30-21:30 pm Dinner at Le Chateau Restraunt

Saturday, August 16, 21:45 pm-Midnight Poster Session, Room: Akdeniz I, II and III P1. Bayesian Models for the Progression of HIV Infection Uing Longitudinal Covariates, Marilena M. Barbieri, Brunero Liseo and L. Petrella, Universita di Roma "La Sapienza", Italy

P2. Bayesian Analysis for Partially Masked Failure Data Sanjib Basu, Northern Illinois University, USA

P3. Strategies for Model Mixing in High Dimensional Model Spaces, Merlise Clyde, Duke University, USA

P4. Bayesian Learning in Project Management Networks, Zvi Covaliu and Refik Soyer, George Washington University, USA

P5. Forensic Identification with Imperfect Evidence, A. P. Dawid, University College London, U.K., Julia Mortera, Universita di Roma Tre, Italy

P6. A Bayesian Perspective on a General Age Replacement Policy, Savas Dayanik and Ulku Gurler, Bilkent University, Turkey

P7. A General Bayesian Model for Accelerated Life Testing, J.Rene van Dorp, George Washington University, USA

P8. Inference and Prediction via MML, Bayesianism and Kolmogorov Complexity, David L. Dowe, Monash University, Australia

P9 Variance Modulated Power Steady Model, Gul Cakmak Ergun, Hacettepe University, Turkey

P10 Markovian Regression Models in Psychiatric Epidemiology: Bayesian Analyses of Symptom Transitions, Alaattin Erkanli, Adrian Angold, Duke University, USA, Refik Soyer, George Washington University, USA

P11 Simple d-Separation and Exact Inference Algorithms Using Minimal-Maps of Bayesian Networks, James I.G. Forbes, Monash University, Australia

P12. Mandatory Commodity Promotion, The Laffer-Curve Effect, and The Optimal Allocation of Advertising Effort Garth J. Holloway, University of California-Davis, USA

P13. Bayesian Estimation of the Special Products of the Covariance Matrices in Multivariate Mixed Linear Model, Teresa H. Jelenkowska, University of Agriculture, Poland P14. A Bayesian Estimation of Population Size via Removal Method Ihsan Karabulut, Gazi University, Turkey

P15. Bayesian Semiparametric Replacement Strategies, Thomas A. Mazzuchi, Jason Merrick and Refik Soyer, George Washington University, USA P16. Probability Matching Priors for the Product of Means from Lognormal Distribution, Abrie van der Merwe, University of the O.F.S, Republic of South Africa, C.A. van der Merwe, Free State Technikon, Republic of South Africa P17. Adjusting Improper Prior Distributions for Model Comparisons, Jose Perez, Purdue University, USA, James O. Berger, Duke University, USA

P18. Measuring Agreement: A Bayesian Point of View, Maria Eglee Perez, Universidad Simon Bolivar, Venezuela

P19. Bayesian Model Comparison in Structural Equation Models through Predictive Disributions, Kazuo Shigemasu, The University of Tokyo, Japan

P20. Bayesian Non-parametric Estimation of Production Function Using Micro Data, Hajime Wago, Niigata University, Japan

Sunday, August 17, 8:30-10:00 am Session 15: Mixture Models Chair/Organizer: Petros Dellaportes, Athens University of Economics & Business, Greece Room: Akdeniz I Bayesian Mixture Modelling (Part I), Peter J. Green, University of Bristol, UK, Sylvia Richardson, INSERM, France Bayesian Mixture Modelling (Part II), Peter J. Green, University of Bristol, UK, Sylvia Richardson, INSERM, France Modelling Mixture Distributions using Auxiliary Variables, Petros Dellaportas, Athens University of Economics & Business, Greece, David Stephens and Stephen Walker, Imperial College, UK

Session 16: Information Theory and Computer Models

Chair/Organizer: Ehsan S. Soofi, University of Wisconsin-Milwaukee, USA, Room: Akdeniz II Further Results on the Bayesian Method of Moments Analysis of the Multiple Regression Model, Justin Tobias and Arnold Zellner, University of Chicago, USA

Maximum Entropy Dirichlet Prior and Model Diagnostic, Ehsan S. Soofi, University of Wisconsin-Milwaukee, USA, Thomas A. Mazzuchi, and Refik Soyer, George Washington University, USA

Inference for Computer Models Run at Different Levels of Complexity, Anthony O'Hagan and M. C. Kennedy, University of Nottingham, UK

Sunday, August 17, 10:30-12:00 noon

Session 17: Bayesian Methods in Reliability Chair/Organizer: Ulku Gurler, Bilkent University,

Turkey, Room: Akdeniz l

A New Model for Software Reliability and its Bayesian Analysis, Nozer D. Singpurwalla, George Washington University, USA

A Nonlinear Programming Model on Optimal Software Testing, Selma Ozcelikyurek and Suleyman Ozekici, Bogazici University, Turkey Bayesian Methods for the Accelerated Failure Time Model, Edward J. Bedrick, Ronald Christensen, University of New Mexico, USA Wesley Johnson, University of California, Davis, USA

Session 18: Bayesian Methods in Econometrics Organizer: Wolfgang Polasek, University of Basel, Switzerland

Chair: Peter M. Bearse, The University of Tennessee, USA, Room: Akdeniz II

Bayesian Inference of Doubly Truncated or Censored Regression Models, Hiroki Tsurumi, Rutgers University, USA

A Classical Problem in Linear Regression or How to Estimate the mean of a Univariate Normal Distribution with Known Variance, Jan R. Magnus, Tillburg University, the Netherlands, James Durbin, London School of Economics & Political Science, UK

Bayesian Method of Moments Analyses of Parametric and Semi-Parametric Regression Models, Arnold Zellner and Justin Tobias, University of Chicago, USA, Hang K. Ryu, Chung-Ang University, Korea

Sunday, August 17, 12:00-13:30 pm
Lunch at the Hotel
Sunday, August 17, 13:30-15:00 pm
Session I9: Bayesian Signal Processing
Chair/Organizer: William J. Fitzgerald,
Cambridge University, UK, Room: Akdeniz I
Latent Structure in Multiple Time Series, Mike
West and Raquel Prado, Duke University, USA
A New Analytic Representation for the
alpha-Stable Probability Density Function, Ercan
E. Kuruoglu, Christophe Molina, Simon J.
Godsill and William J.Fitzgerald, Cambridge
University, UK

Modelling Correlated Rayleigh Distributed Processes Using a Gibbs Sampler, Jacek L. Noga and William J. Fitzgerald, Cambridge University, UK

Session I10: Optimal Bayesian Designs Organizer: Isabella Verdinelli, Carnegie Mellon University, USA

Chair: Alicia Carriquiry, Iowa State University, USA

Room: Akdeniz II

Bayesian Experimental Design and Shannon Information, Paola Sebastiani, City University, UK

Nonlinear Design and Asymptotic Approximations, Merlise Clyde, Duke University, USA

Optimal Screen Design, David Laws, University of Nottingham, UK

Sunday, August 17, 15:30-17:00 pm Panel 1: Discussion on Improper Priors

Organizer: Refik Soyer, George Washington

University, USA

Chair: Nozer D. Singpurwalla, George Washington University, USA,

Room: Akdeniz I, II and III

Participants:

Jose M. Bernardo, Universidad de Valencia, Spain, Roger M. Cooke, Delft University of Technology, The Netherlands, David R. Cox, University of Oxford, UK, Anthony O'Hagan, University of Nottingham, UK, Teddy Seidenfeld, Carnegie Mellon University, USA.

Sunday, August 17, 18:00-24:00 Midnight Gala Dinner and Cruise on Bosphorous

Monday, August 18, 8:30-10:00 am
Session I11: Nonsubjective Bayesian Methods
Chair/Organizer: Jose M. Bernardo, Universidad
de Valencia, Spain, Room: Akdeniz I
Should We Use Improper, Vague Proper, or
Subjective Priors? James O. Berger, Duke
University, USA
Nonsubjective Bayesian Testing: An Overview,

Nonsubjective Bayesian Testing: An Overview, Jayanta Ghosh, Indian Statistical Institute, India A Decision-Oriented Approach to Nonsubjective Multivariate Bayesian Hypothesis Testing, Jose M. Bernardo, Universidad de Valencia, Spain Raul Rueda, UNAM, Mexico

Session I12: Bayesian Time Series Chair/Organizer: Mike West, Duke University, USA, Room: Akdeniz II

Changepoint Analysis Applied to Ion Channel Time Series Data, William Fitzgerald, Cambridge University, UK

Multivariate Dynamic Models for Financial Time Series: Is the Whole Bigger than the Sum of its Parts?, Jose Quintana, CDC Investment Management Corporation, USA

Time Series on Polya Trees: Nonparametric Bayesian Autoregressions, Fabrizio Ruggeri, CNR IAMI/Milano, Italy, Mike West, Duke University, USA

Monday, August 18, 10:30-12:00 noon

Panel 2: Past, Present and Future of Bayesian Modelling

Organizer: Hamparsum Bozdogan, University of Tennessee, USA

Chair: Jose M. Bernardo, Universidad de Valencia, Spain, Room: Ballroom A Participants:

A. P. Dawid, University College London, UK, Stephen E. Fienberg, Carnegie Mellon University, USA, Malcolm R. Forster, University of Wisconsin-Madison, USA, James Press, University of California Riverside, USA, Mike West, Duke University, USA, Arnold Zellner, University of Chicago, USA

REPORT ON ERWBA: DECEMBER 1996, CAPE TOWN

by Tim Dunne

The first Education and Reseach Workshop in Bayesian Analysis (ERWBA) took place on December 14 through 16, 1996 at the University of Cape Town.

The programme was devised by Prof Arnold Zellner (GSB, University of Chicago). He invited Professors S James Press (Riverside), Stephen Fienberg (Carnegie-Mellon), John Geweke (Minnesota), Alicia Carriquiry (Iowa State), Theo Stewart (Cape Town) and Balisyar Bhat (Botswana), and PhD candidate Andrew Ainslie (Chicago) to lead the various sessions of the workshop.

Two documents were produced for participants: a 280 page bound collection of the workshop papers and notes, and a 140 page provisional text in Contemporary Bayesian Econometrics by John Geweke. Software was also made available by Arnold Zellner. Software offered by John Geweke required higher levels of hardware than are currently available in Africa, but as hardware improves there will be access to his package.

The workshop events involved introductory presentations and educational views, but some research issues were discussed. There were 20 participants (other than the leading speakers) of whom 10 were from South Africa, 4 from Zimbabwe, 3 from Uganda, 2 from Botswana

and 1 from Ethiopia. The participants included one person who has published in the Bayesian literature, and several persons who were new post-graduate students, and one newly graduated PhD and post-doctoral researcher. Participants from all African countries recorded their delight at the initiative taken by ISBA. They were particularly grateful for the printed material and program diskettes with which they returned home.

Specific thanks were extended by participants to all persons involved in the generation of NSF part sponsorship of the workshop. The sponsorship took the form of travel grants for participants from African countries other than South Africa, and daily allowances, in addition to partial support of the US-based experts who filled the programme. This enthusiasm resulted in the formation of an African chapter of ISBA a few days later during the 4th World meeting of ISBA. All of the participants stayed over to be at that event. Participants were of the view that many persons in areas of the globe similarly disadvantaged by national poverty and constrained higher education infrastructure might benefit from similar ERWBA events.

It was noted that currently communication in Africa, even by e-mail, is expensive, unreliable and delayed. These facts had contributed to logistic problems in getting the participants the necessary travel documents, and to lack of participation from Kenya, Ghana and Nigeria. Accordingly the participants recorded their suggestions that ISBA and NSF offer similar workshops in regions such as South America and the fringes of the Pacific rims of progress, and that special attention be given to avoiding similar logistics problems in those areas.

Participants recorded their special thanks to Prof Zellner.

ISBA Election Nomination Process for 1998 Officers
Completed

by Steven Fienberg (president ISBA)

The recently approved ISBA

Committee chaired by the Past President and whose other members are appointed by the Board, shall nominate two or more members for each office. Accordingly, this past spring, the Board of Directors appointed the following to serve as the nominating Committee for the

1998 Election of Officers and Board members: Gail Blattenberger, Cindy Christiansen, Guido del Pino, Tim Dunne, Gordon Kaufman, Julia Mortera, Mark Schervish, Refik Soyer, Mark Steel, S.K. Upadhyay, Jessica Utts and Arnold Zellner (chair).

In August, the Committee presented a slate of Nominees to the ISBA Executive Committee, which confirmed that those nominated were members in good standing and checked to see if they agreed to stand for election. The result of this process is the following slate of candidates:

Nominees for President Elect: S. James Press, John Geweke, Seymour Geisser, and Donald Berry.

Nominees for the position of Executive Secretary, to serve for a three-year term: William Griffiths, Edwin Green, and Michael Evans.

Nominees for the Board of Directors: Four Board positions with three-year terms: Luis Perricchi, Simon Godsill, Alan Gelfand, Kate Cowles, Hal Stern, Umesh Singh, Robert Kass, Kazuo Shigemazu, Joseph Kadane, Dalene Stangl, John Deely;

Four Board positions with two-year terms:
Malay Ghosh, Rajeev Panday, Philip Dawid, Tim
Dunne, Eric Bradlow, Robin Carter, Enrique de
Alba, Jean-Pierre Florens, Edward Greenberg,
Edward George, Satyanshu Upadhyay;

Four Board positions with one-year terms:
Hamparsum Bozdogan, David Rios Insua,
Thomas Mazzuchi, Peter Mueller, John
Monahan, Eshan Soofi, William Strawderman,
Teddy Seidenfeld, Alicia Carriquiry, Siddharta
Chib, Simon Wilson.

ISBA Executive Secretary, Larry Wasserman, is in the process of collecting standardized biographical information from the candidates and preparing a ballot for distribution by mail. Send e-mail to larry@stat.cmu.edu, if you have not received your ballot by October 15. Sealed ballots must be received before the end of November. Those elected will take office beginning January 1, 1998.

Continuing officers for 1998 are: Susie Bayarri, President; Stephen E. Fienberg, Past President; and Robert McCulloch, Treasurer.

Following the election of 1998 officers and Board members, ISBA will have completed the transition to the new constitution. In future elections, members will choose four Board members for full three-year terms on a rotating basis. Further, the ISBA Bylaws, which are still under preparation, will allow for additional nominations by petition from members.

Announcement

by Arnold Zellner (past president ISBA)

Members of the NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics, the International Society for Bayesian Analysis and the ASA Section on Bayesian Statistical Science are co-sponsoring an annual Leonard J. Savage Award of seven hundred fifty dollars (\$750) for an outstanding doctoral dissertation in the area of Bayesian Econometrics and Statistics.

To be considered for the 1997 Savage Award, two copies of a doctoral dissertation must be submitted by the dissertation supervisor before December 31, 1997 and accompanied by a short letter from the supervisor summarizing the main results of the dissertation. Dissertations completed after January 1, 1977 are eligible to be considered for the 1997 Savage Award. An Evaluation Committee will be appointed by the Board of the Leonard J. Savage Memorial Fund (S.E. Fienberg, S.Geisser, J.B. Kadane, E.E. Leamer, J.W. Pratt and A. Zellner, President) to evaluate dissertations that are submitted for the Savage Award. Dissertations and supporting letters should be sent to Professor Arnold Zellner, Graduate School of Business, U. of Chicago, 1101 E. 58th St., Chicago, Illinois 60637, U.S.A. before December 31, 1997.

The winner of the 1996 Savage Award was: Dr. N.D. Shyamalkumar whose dissertation, "Contributions to Bayesian Nonparametrics and Bayesian Robustness" was completed at Purdue U. under the direction of Prof. James O. Berger. Those receiving Honorable Mention included: (1) Dr. Eric Bradlow for his doctoral dissertation, "A Hierarchical Latent Response Model for Original Data with "No Answer" Responses," completed at Harvard U. under the direction of Prof. Alan M.Zaslavsky,

(2) Dr. Max Chickering for his doctoral dissertation, "Learning Bayesian Networks from

Data," completed at U.C.L..A. under the supervision of Profs. David Heckerman, Richard Korf and Judea Pearl and

(3) Dr. Andrea Piesse for her doctoral dissertation, "Coherent Predictive Probabilities," completed at the U. of Canterbury, Christ Church, NZ under the supervision of Profs. John Deely and Frank Lad.

Dr. Bradlow and Dr. Chickering made excellent presentations of their research at the Savage Award Session, arranged by Prof. Robert E. Kass, at the ASA meeting in Anaheim, California, August, 1997.

The 1996 Savage Award Evaluation Committee was chaired by Prof. Eshan Soofi, U. of Wisconsin and its members were: Prof. Valen E. Johnson, Duke U., Prof. Tom Leonard, U. of Edinburgh, Prof. Peter Lenk, U. of Michigan, Prof. John F. Monahan, North Carolina State U. and Prof. Peter E. Rossi, U. of Chicago. The Committee Chair and Members evaluated 19 submitted theses and deserve our thanks for a job extremely well done.

Announcement

by Mark Steel (Vice Program Chair, ISBA)

As you may know, papers presented at ISBA World Meetings are eligible for inclusion in the Proceedings of the Section on Bayesian Statistical Science (SBSS) of the American Statistical Association (ASA). For the 1997 Proceedings this means that the participants of the ISBA meetings in Cape Town (held December 17-20, 1996) and in Istanbul (to be held August 16-18, 1997) can submit their papers to ASA for inclusion in this volume.

The criterion for eligibility is that the paper was effectively presented at one of the ISBA World Meetings mentioned above, either as an oral presentation or as a poster. All papers are contributed, which means there is a limit of 6 pages. In case the title of your submitted paper does not correspond to the programme of the meeting, please explain the reason by emailing to Mark Steel (steel@kub.nl).

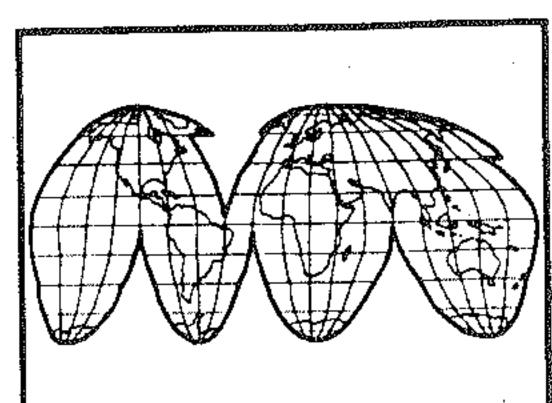
The ASA instructions (sent to you separately) must be followed carefully. Papers should be submitted before the deadline of October 17. Though this deadline might be tight for the Istanbul participants, it has to be enforced strictly to allow the timely publication of the volume.

Thank you for contributing to the success of our ISBA Meetings. We would strongly urge you to

also help us make this Proceedings volume a success by submitting your paper.

For more information:

http://www.amstat.org/publications/macros.html



CONFERENCES

"STATISTICS WEEK AT DUKE" October 9-13, 1997

Under sponsorship from various organisations, ISDS is hosting three linked research workshops during the first couple of weeks of October this year. Further details, which will be periodically updated, appear on the ISDS web-site, at http://www.stat.duke.edu under the "Statistics Week 1997" link. In addition, more specific details on some of the individual meetings will be mailed to this list in the near future.

October 9-10, STOCHASTIC MODEL BUILDING AND VARIABLE SELECTION

Contact Organiser: Giovanni Parmigiani, ISDS

October 10-11, THE 1997 NBER/NSF TIME SERIES SEMINAR

Contact Organiser: Mike West, ISDS

October 12-13, WAVELETS AND STATISTICS Contact Organiser: Brani Vidakovic, ISDS

Sponsors include:

National Science Foundation, National Bureau of Economic Research, National Institute of Statistical Sciences, Bankers Trust Company, and Duke University, through the School of Arts and Sciences, the Institute of Statistics and Decision Sciences, the Department of Economics, and the Fuqua School of Business

Valencia 6, Las Fuentes (Alcossebre, Spain) May 30-June 4, 1998

Sponsored by the Universitat de Valencia, the Sixth Valencia International Meeting on Bayesian Statistics will take place from Sunday May 31st to Thursday June 4, 1998. Delegates are expected to arrive on the evening of Saturday 30th (the opening ceremony will be on the morning of Sunday 31st), and depart on the morning of Friday 5th (the conference dinner will be on Thursday 4th). Delegates intending to attend the one day pre-conference postgraduate

seminar should plan to arrive one day earlier, on the evening of Friday May 29th. In the tradition of previous Valencia meetings, this will be residential and will take place in a Mediterranean resort hotel. This edition will be held in Hotel Las Fuentes, (where both Valencia 1 and Valencia 2 were held), located on the beach of Alcossebre, 120 km north of Valencia and 220 km south of Barcelona. Delegates are expected to fly to either Barcelona or Valencia, and take a train to Benicarlo; (2h05 ride from Barcelona, 1h15 ride from Valencia, comfortable trains in both directions every two hours from 8h00 to 19h30), from where shuttle buses will operate to the hotel. Early booking for flights is strongly recommended. By car, Alcossebre is easily accessible from the Barcelona-Valencia motorway. The registration fee, which will include a preprint of the invited papers and the conference dinner will be 30,000 pts (about . \$195). The accommodation cost, all meals included, will be 64,000 pts (about \$425) in single room, and 43,000 pts (about \$285) in double room. The additional cost of an extra day, for those attending the one day seminar, will be 10,000 pts (about \$66) in single, or 7,000 pts (about \$46) in double. An electronic registration form will shortly be available on the web site:

http://www.uv.es/~bernardo/valenciam.html.

Conference President: Dennis Lindley
Scientific Committee:
Jim Berger (Duke University, USA)
Jose Bernardo (Universitat de Valencia, Spain)
Phil Dawid (University College London, UK)
Adrian Smith (Imperial College London, UK)

The invited programme will feature 50 minute talks by

Andrew Barron (Yale University, USA)
Mark Berliner (Ohio State University, USA)
Nicky Best (Imperial College London, UK)
Merlise Clyde (Duke University, USA)
Carmen Fernandez (Tilburg University, The Netherlands)

Bill Fitzgerald (University of Cambridge, UK) Chris Genovese (Carnegie-Mellon University, USA)

John Geweke (University of Minnesota, USA)
Peter Green (University of Bristol, UK)
David Heckerman (Microsoft, USA)
Katja Ickstadt (University of North
Carolina, USA)
Michael Lavine (Duke University, USA)

Jun Liu (Stanford University, USA)
Peter Muml (Duke University, USA)
Radford Neal (University of Toronto, Canada)
Tony O'Hagan (University of Nottingham, UK)
Giovanni Parmigiani (Duke University, USA)
Eugenio Regazzini (CNR-IAMI and Universita
Bocconi, Italy)
David Ricute (Universidad Rey Juan Carlos de Madrid, Spain)
Chris Robert (CREST - INSEE, France)
Neil Shephard (Oxford University, UK)
Richard Smith (University of North Carolina, USA)

David Spiegelhalter (MRC Cambridge,UK)
John Wakefield (Imperial College London,UK)
Stephen Walker (Imperial College London,UK)
Mike West (Duke University, USA)

Each invited talk will be followed by a discussion initiated by two invited discussants.

Contributed papers will be welcome. These will be presented in plenary poster sessions and, after suitable refereeing, they will be considered for possible publication in the Conference Proceedings.

Postgraduate Tutorial Seminar [May 30th, 1998]

A one-day tutorial Seminar on Basic Concepts in Bayesian Statistics is being planned for Saturday, May 30th. This will consist of four 2 (Duke Jim Berger talks, by: hour University, USA), Jose Bernardo (Universitat de Valencia, Spain), Phil Dawid (University College London, UK), Adrian Smith (Imperial College London, UK), which will be structured as a postgraduate level introduction to some of the fundamental concepts in Bayesian Statistics. Those intending to attend this Seminar should plan to arrive on the evening of Friday, May 29th. There will be no fee, except for the extra day's accomodation.

If you may be interested in attending Valencia 6, or want to be included in the conference mailing list, please send to the local organizer, Jose Bernardo, jose.m.bernardo@uv.es, the following information:

Name, Affiliation, Postal address, Telephone, Fax, Internet address, Web address, Area(s) of interest within Bayesian Statistics.

An Information Bulletin, including the provisional Programme and the Registration forms, will be sent by September 1997 to those who have indicated interest.