

The official newsletter of the International Society for Bayesian Analysis.

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President Elect: John Geweke  
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Executive Secretary: Mike Evans  
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Enrique de Alba, Malay Ghosh, Alicia Carriquiry, Insua, Peter Mueller, William Strawderman

**Program Committee:**

Alicia Carriquiry (chair), John Geweke, Mark Steel  
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ISBA is a Scientific Society encouraging the interface between Bayesian Statistical methods and all other areas of science and policy-making

***ISBA Election Report***

Strawderman

by Larry Wasserman (executive secretary ISBA)

The results are received from the recent ISBA election. The change of officers has occurred on 1 January. Thus, the new electees officially took office on 1 January 1998. Thanks go to all the nominees for running for office.

I was assisted in counting the ballots by ISBA member Mark Schervish. We counted 160 ballots. 15 ballots were spoiled (not filled out properly, or name missing from outside of envelope) Also, 5 ballots were returned with improper addresses. The results are as follows:

President Elect: John Geweke  
Executive Secretary: Mike Evans

Board Members:

for 1998, 1999, 2000: Alan Gelfand, Jay Kadane,  
Robert Kass, Luis Pericchi  
for 1998, 1999: Phil Dawid, Enrique de  
Alba, Ed George, Malay  
Ghosh  
for 1998: Alicia Carriquiry, Insua,  
Peter Mueller, William

**Meeting of the Board**, previous to the Valencia 6 conference, on Saturday May 30 at 5:00pm, there will be a meeting of the board of ISBA at las Fuentes, Alcossebre.

**General Meeting** is held on Thursday, June 4, at 5:00pm during the Valencia 6 conference. We would like invite all members of ISBA present to participate in this meeting.

***CONFERENCES***

***"First Mexico Workshop on Bayesian Statistics"***

**September 9-12, 1998, Mexico City, Mexico**

The First Mexico Workshop on Bayesian Statistics is being organized by the Mexican Statistical Association (AME) with the support of the National University of Mexico (UNAM) and the Autonomous Technological Institute of Mexico (ITAM).

\* Objective

The aim of this Workshop is to promote the study of Bayesian Statistics at a postgraduate level, including applications.

\* Activities

The Workshop will include the following short courses:

Decision Theory, Bayesian Inference, Computational Methods

There will be a session devoted to the discussion of research problems of current interest as well as a session devoted to applications. Contributed papers will be welcome. These will be presented in a plenary poster session.

**\* Invited Instructors**

S. Bayarri (Univ. of Valencia, Spain)  
J.O. Berger (Duke University, U.S.A.)  
J.M. Bernardo (Univ. of Valencia, Spain)  
D. Gamerman (Fed. Univ. of Rio de Janeiro, Brazil)

**\* Languages**

Courses will be taught in Spanish. Both the Research Problems and the Applications sessions will be in English. Contributed papers may be presented in either English or Spanish. For additional information please contact the Organizing Committee at:

First Mexico Workshop on Bayesian Statistics  
IIMAS, UNAM, Apartado Postal 20-726, Admon. 20,  
Deleg. Alvaro Obregon, 01000 Mexico D.F., MEXICO,  
Tel. +525 622.35.40 and +525 622.35.46, Fax. +525  
622.36.21, E-mail: tameb@sigma.iimas.unam.mx  
You can also visit our web page:  
[http://www.dpye.iimas.unam.mx/tameb\\_english.html](http://www.dpye.iimas.unam.mx/tameb_english.html)

***Workshop on BAYESIAN INFERENCE  
AND STOCHASTIC PROCESSES  
MADRID (Spain) June, 5-6th, 1998***

In this workshop, we will bring together experts in the field to illustrate developments in Bayesian Inference for Stochastic Processes and in the use of Stochastic Processes for Bayesian Inference. There will be sessions on queuing theory and population modelling, MCMC methods, spatial processes and other stochastic processes such as birth/death and branching processes. The workshop will thus be of interest to workers in both Bayesian Inference and Stochastic Processes. The workshop will be held in an informal environment to encourage discussion and promote further research in these fields.

The workshop is sponsored by Universidad Rey Juan Carlos (Madrid, Spain), CNR-IAMI (Milan, Italy), ISBA (International Society for Bayesian Analysis) and SEIO (Spanish Society of Statistics and Operations Research) and it is a satellite workshop of the Bayesian meeting Valencia 6, held in Las Fuentes (Alcossebre, Spain), from May 30th to June 4th, 1998.

**ORGANISING COMMITTEE**

Maria Jesus Bayarri (Universitat de Valencia, Spain)  
Javier Giron (Universidad de Malaga, Spain)  
David Rios Insua (Universidad Rey Juan Carlos, Spain)  
Fabrizio Ruggeri (CNR-IAMI, Italy)

Mike West (Duke University, USA)  
Mike Wiper (Universidad Carlos III, Spain)

**SCIENTIFIC PROGRAM**

The conference begins on June, 5th, at 6.15 p.m. and ends on June, 6th, at 6.30 p.m. The programme will consist of 15 invited lectures. Speakers include:

Carmen Armero (Universitat de Valencia, Spain),  
Bruno Betro' (CNR-IAMI, Italy), Juan Antonio Cano  
(Universidad de Murcia, Spain), Pier Luigi Conti  
(Universita' di Roma "La Sapienza", Italy), Peter  
Green (University of Bristol, UK), David Higdon  
(Duke University, USA), Lawrence Pettit (Goldsmiths  
College, UK), Marco Pievatolo (CNR-IAMI, Italy),  
Osnat Stramer (University of Iowa, USA), Karen  
Young (University of Surrey, UK).

**LOCATION**

The workshop is held at the Royal Academy of Sciences in downtown Madrid.

**REGISTRATION**

There is a registration fee of 15,000 Pesetas, covering coffee breaks, two dinners (June, 5th and 6th) and one lunch (June, 6th). Registration is limited to 45 participants.

**FURTHER INFORMATION**

Perspective participants can contact Mike Wiper  
([mwiper@est-econ.uc3m.es](mailto:mwiper@est-econ.uc3m.es)). Updated information can  
be found at the Workshop Web page:  
<http://www.iami.mi.cnr.it/iami/madrid.html>

***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. 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)

## Program

### Postgraduate Tutorial Seminar:

Basic Concepts in Bayesian Statistics

Saturday, May 30th

09h00-11h00:

Phil Dawid (University College London, UK)

Foundations of Bayesian statistics

11h30-13h30:

Jose Bernardo (Universitat de Valencia, Spain)

Reference analysis

15h30-17h30:

Adrian Smith (Imperial College London, UK)

Approximation and computation

18h00-20h00:

Jim Berger (Duke University, USA)

Hypothesis testing and model selection

### Conference Programme

(Speakers marked with \*)

Sunday, May 31st

10h30-11h00:

Opening Ceremony (Plenary)

11h40-13h00:

Trail A. Chair: Don Rubin (Harvard University, USA)

John Geweke\* (University of Minnesota, USA)

Bayesian communication and model comparison

Discussants:

Dale Poirier (University of Toronto, Canada), Luis Pericchi (Universidad Simon Bolivar de Caracas, Venezuela)

Trail B. Chair: Wesley Johnson (University of California at Davis, USA)

Peter Green\* (University of Bristol, UK) and Duncan Murdoch (Queen's University, Canada)

Exact sampling for Bayesian inference: towards general purpose algorithms

Discussants:

Luke Tierney (University of Minnesota, USA), Paul Damien (University of Michigan, USA)

17h00-18h20:

Trail A. Chair: Jessica Utts (University of California at Davis, USA)

Giovanni Parmigiani\* (Duke University, USA)

A decision model of screening for breast cancer

Discussants:

Peter Freeman (Helston, Cornwall, UK), David Draper (University of Bath, UK)

Trail B. Chair: Michel Mouchart (Universit  Catholique de Louvain, Belgium)

Eugenio Regazzini\* (CNR-IAMI and Universita Bocconi di Milano, Italy)

Old and recent results on the relationship between predictive inference and statistical modelling, either in nonparametric or in parametric form

Discussants:

Gabriella Salinetti (Universita di Roma "La Sapienza", Italy), Pilar Iglesias and Fernando Quintana (Universidad Catolica de Chile, Chile)

18h40-20h00:

Trail A. Chair: Ward Edwards (UCLA Medical School, USA)

Armi Moreno (Universidad Polit cnica de Madrid, Spain) and David Rios\* (Universidad Rey Juan Carlos de Madrid, Spain)

Service quality models

Discussants:

Bob Winkler (Duke University, USA), Piet Groenewald (University of the Orange Free State, South Africa)

Trail B. Chair: Irene Poli (Universita Bocconi di Milano, Italy)

Stephen Walker\* (Imperial College London, UK) and Eduardo Gutierrez-Pena (UNAM, Mexico)

Robust Bayesian procedures

Discussants:

Sonia Petrone (Universita di Pavia, Italy), Nils Hjort (University of Oslo, Norway)

21h.30-01h00

Poster Session 1. (Plenary)

Monday June 1st

10h00-11h20:

Trail A. Chair: George Kokolakis (National Technical University of Athens, Greece)

Carmen Fernandez\* (University of Bristol, UK), and Mark Steel (University of Edinburgh, UK)

On the dangers of modelling through continuous distributions: A Bayesian perspective

Discussants:

Walter Racugno (Universita di Cagliari, Italy), Javier Gir n (Universidad de M laga, Spain)

Trail B. Chair: Refik Soyer (George Washington University, USA)

Andrew Barron\* (Yale University, USA)

Information-theoretic characterization of Bayes performance and the choice of priors in parametric and nonparametric problems

Discussants:

Trevor Sweeting (University of Surrey, UK), Jayanta Ghosh (Indian Statistical Institute, India)

11h40-13h00:

Trail A. Chair: Sergio Wechsler (Universidade de Sao Paulo, Brazil)

David Heckerman\* (Microsoft, USA)

Bayesian model averaging and model selection applied to direct acyclic graphical models

Discussants:

Judea Pearl (University of California Los Angeles, USA), Tom Richardson (University of Washington, USA)

Trail B. Chair: Don Fraser (University of Toronto, Canada)

Jose Bernardo\* (Universitat de Valencia, Spain)

Nested hypothesis testing: The Bayesian reference criterion

Discussants:

Brunero Liseo (Universita di Roma "La Sapienza", Italy), Gauri Sankar Datta (Univ. of Georgia at Athens, Bureau of Labor Statistics and Bureau of the Census, USA)

17h00-18h20:

Trail A. Chair: Alicia Carriquiry (Iowa State University, USA)

Neil Shephard\* (Nuffield College Oxford, UK) and Michael Pitt (Imperial College London, UK)

Likelihood analysis of models of time varying covariances; a factor stochastic volatility approach

Discussants:

Siddhartha Chib (Washington University, USA), Dani Gamerman (Universidade Federal de Rio de Janeiro, Brazil)

Trail B. Chair: Manuel Mendoza (ITAM, Mexico)

Chris Genovese\* (Carnegie-Mellon University, USA)

Functional magnetic resonance imaging and spatio-temporal inference

Discussants:

Valen Johnson (Duke University, USA), Robert Wolpert (Duke University, USA)

18h40-20h00:

Trail A. Chair: Bill Strawderman (Rutgers University, USA)

Richard Smith\* (University of North Carolina, USA)

Predictive inference, rare events and hierarchical models

Discussants:

Malay Ghosh (University of Florida, USA), Dipak Dey (University of Connecticut, USA)

Trail B. Chair: Mark Steel (University of Edinburgh, UK)

Michael Lavine\* (Duke University, USA)

Calculating posteriors for conditionally Gaussian Markov random fields

Discussants:

David Madigan (University of Washington, USA), Jim Zidek (University of British Columbia, Canada)

21h30-01h00:

Poster Session 2. (Plenary)

Tuesday, June 2nd

10h00-11h20:

Trail A. Chair: Phil Brown (University of Kent at Canterbury, UK)

Bill Fitzgerald\* (University of Cambridge, UK)

Applications of Bayesian methods to signal and image processing

Discussants:

Nick Polson (University of Chicago, USA), Mark Schervish (Carnegie Mellon University, USA)

Trail B. Chair: Telba Irony (George Washington University, USA)

Merlise Clyde\* (Duke University USA)

Stochastic search strategies for model space

Discussants:

Ed George (University of Texas at Austin, USA), Petros Dellaportas (Athens University of Economics, Greece)

11h40-13h00:

Trail A. Chair: Yoel Haitovsky (Hebrew University of Jerusalem, Israel)

Mike West\*, Omar Aguilar, Gabriel Huerta and Raquel Prado (Duke University, USA)

Bayesian inference on latent structure in time series: Models, methods and applications

Discussants:

Robert Kohn (University of New South Wales, Australia), Daniel Pena (Universidad Carlos III de Madrid, Spain)

Trail B. Chair: Steve Fienberg (Carnegie-Mellon University, USA)

Adrian Smith\*, (Imperial College London, UK) Jane Key (Electricity

Association Services, UK) and Luis Pericchi (Universidad Simon Bolivar de Caracas, Venezuela)

Bayesian model choice: why and what

Discussants:

Elias Moreno (Universidad de Granada, Spain), Susie Bayarri (Universitat de Valencia, Spain)

13h30-20h00:

Excursion.

21h30-01h00:

Poster Session 3. (Plenary)

Wednesday, June 3rd

10h00-11h20:

Trail A. Chair: Wolfgang Polasek (Universitat Basel,

Switzerland)

Tony O'Hagan\*, M. C. Kennedy and J. E. Oakley  
(University of Nottingham, UK)

Uncertainty analysis and other inference tools for  
complex computer codes

Discussants:

Michael Goldstein (University of Durham, UK), Elja  
Arjas (University of Oulu, Finland)

Trail B. Chair: Lindsey Foreman (The Forensic Science  
Service, UK)

Phil Dawid\* and John Pueschel (University College  
London, UK)

Hierarchical models for DNA profiling using  
heterogeneous data-bases

Discussants:

Julia Mortera (Universita di Roma 3, Italy), Peter  
Donnelly (University of Oxford, UK)

11h40-13h00:

Trail A. Chair: Lynn Kuo (University of Connecticut,  
USA)

Radford Neal\* (University of Toronto, Canada)  
Regression and classification using Gaussian process  
priors

Discussants:

Pietro Muliere (Universita di Pavia, Italy), Tom Fearn  
(University College London, UK)

Trail B. Chair: Bill DuMouchel (AT&T Labs, USA)

Mark Berliner\* (Ohio State University, USA)

Bayesian analysis in the atmospheric and  
oceanographic sciences

Discussants:

Daan De Waal (University of the Orange Free State,  
South Africa), Jay Kadane (Carnegie-Mellon  
University, USA)

17h00-18h20:

Trail A. Chair: Herman van Dijk (Erasmus University  
Rotterdam, The Netherlands)

Chris Robert\* (CREST - INSEE, France), Kerrie  
Mengersen (Queensland University of Technology,  
Australia) and Chantal Guihenneuc (Universite Paris 5)  
MCMC convergence diagnostics: a review

Discussants:

Steve Brooks (University of Bristol, UK) and Gareth  
Roberts (University of Cambridge, UK), Michael  
Newton (University of Wisconsin-Madison, USA)

Trail B. Chair: Deborah Ashby (Queen Mary &  
Westfield College, UK)

Nicky Best\* (Imperial College London, UK)

Bayesian models for spatially correlated small-area  
health and environmental data

Discussants:

Brad Carlin (University of Minnesota, USA), Amy  
Racine (Novartis Pharma at Basel, Switzerland)

18h40-20h00:

Trail A. Chair: Kerrie Mengersen (Queensland

University of Technology, Australia)

Jun Liu\* (Stanford University, USA) and Chiara  
Sabbati (Stanford University, USA)

Simulated sintering for Markov chain Monte Carlo

Discussants:

Ming Chen (Worcester Polytechnic Institute, USA),  
Steve MacEachern (Ohio State University, USA)

Trail B. Chair: Hal Lewis (University of California at  
Santa Barbara, USA)

Jon Wakefield\* and S. E. Morris (Imperial College  
London, UK)

Bayesian methods in environmental epidemiology

Discussants:

Sylvia Richardson (INSERM, France), Carl Morris  
(Harvard University, USA).

21h30-01h00:

Poster Session 4. (Plenary)

Thursday, June 4th

10h00-11h20:

Trail A. Chair: Jean-Marie Rolin (Universite  
Catholique de Louvain, Belgium)

Peter Mueller\* (Duke University, USA)

Simulated based optimal design

Discussants:

Dongchu Sun (University of Missouri-Columbia,  
USA), Martin Tanner (Northwestern University, USA)

Trail B. Chair: Lawrence Pettit (Goldsmith's College  
London, UK)

Katja Ickstadt\* (University of North Carolina, USA)  
and Robert Wolpert (Duke University, USA)

Spatial regression for marked point processes

Discussants:

Angelika van der Linde (University of Edinburgh,  
UK), Juan Ferrandiz (Universitat de Valencia, Spain)

11h40-13h00:

Trail A. Chair: Ludovico Piccinato (Universita di  
Roma, Italy)

Susie Bayarri (Universitat de Valencia, Spain) and Jim  
Berger\* (Duke University, USA)

Measuring surprise: Impossible for a Bayesian, but  
necessary

Discussants:

Jamie Robins (Harvard School of Public Health, USA),  
Donna Pauler (Harvard School of Public Health, USA)

Trail B. Chair: John Deely (University of Canterbury,  
New Zealand)

David Spiegelhalter\* and Clare Marshall (MRC  
Cambridge, UK)

A strategy for exploring institutional heterogeneity

Discussants:

Cindy Christiansen (Harvard Medical School, USA),  
Dalene Stangl (Duke University, USA)

17h00-20h00:

ISBA General Assembly (Plenary)

21h30-24h00:

Conference Dinner