

ANNALS OF APPLIED PROBABILITY
ANNUAL REPORT

All is well and flourishing at the Annals of Applied Probability. In fact, the situation is so good that the only problems are caused by success. The story is best told in numbers:

Over the 6 years preceeding 2003, the numbers of papers submitted to AAP were 134, 183, 145, 170, 137 and 149. (Mean = 153, Standard deviation = 19). Last year saw 164 submissions, which is a little more than average, but not unusual. On the other hand, the first 5 months of 2004 have seen 89 submissions, which leads on to estimate of well over 200 for the full year, which would be a significant increase.

(Before my statistical colleagues attack me for poor prediction techniques, let me support this estimate with the additional fact that the trend of increased submissions has been noticeable and consistent over the past 17 months, regardless of what length smoothing window one takes. Thus I stand by the prediction.)

So the initial good news is that there is plenty of good applied probability being done and making its way to the AAP editorial desk.

There is more good news in that the now fully electronic handling of all papers is reducing turnaround time. For example, of the 164 submissions of 2003, 36 authors received their rejection letters within a few days of submission. (Of course, this was bad news for those authors, but I tend to think of the submission/rejection experience as being akin to having a tooth removed. If it has to be done, then we all prefer a dental surgery which works quickly.) Of the others, the median time for a first report was around 4 months, which is more than respectable for a mathematical journal. At the time of writing (early June, 2004) another 48 papers were rejected, 42 have been accepted, and 18 are in various stages of revision, with the assumption that most of these will eventually be accepted. Only 15 have not yet been reviewed, and most of these were submitted in the closing months of 2003. The estimated overall acceptance rate is a little below 40%.

The bad news corollary to all of the above is that despite publishing 2,100 pages in 2003 we have done little to reduce the publication backlog. The current situation is that papers accepted between March and May 2004 will only be published in the May 2005 issue of AAP. This is an intolerable situation.

Consequently, I suggest to Council that, as the Annals of Probability did for 2003, AAP publish an additional issue for, so that there will be five 550 page issues in 2005. This should reduce our backlog to around 6-7 months, which is a reasonable time from the points of view of both authors and the publication mechanism. My best guess is that from 2006 onwards four issues of 500-550 pages each will provide a steady state scenario.

Last, but far from least, thanks are due to the editorial board, which has been working hard and efficiently. Sending out files out 100MB/sec may save transfer time, but unless the editorial team works correspondingly well the gain is small. The AAP team has certainly been working well and deserves not only my thanks but that of all AAP authors and readers.

Robert Adler

ANNALS OF PROBABILITY ANNUAL REPORT 2004

The most pressing issue for the Annals of Probability has been the large backlog of papers, which has necessitated publication of two extra issues in 2004. All papers published in 2003 and through the first five issues of 2004 were handled by the previous editor; papers accepted by the current editor will begin to appear in the sixth issue of this year.

SUBMISSIONS

Virtually all submissions Since Jan. 1 2003 have been electronic; the handful of authors who initially submitted hard copies of their articles were all (save one) easily persuaded to re-submit electronically. Summary data on submissions during the current editorial regime follows.

YEAR	SUBMISSIONS	ACCEPT	REVISE	REJECT	W	ND
2003	204	58	6	119	1	20
2004	112	7	0	50	1	54

The 2004 counts are for the period Jan. 1 to June 12. Of the 65 papers accepted for publication, 46 have been transmitted to the publisher; final versions of the remaining 19 have not yet been received. Of the 20 papers submitted in 2003 whose fates have not yet been decided, 12 to 14 will likely be accepted for publication eventually. Thus, the acceptance rate for 2003 submissions should be about 35%.

ARTICLE LENGTHS

The publisher has provided estimated page counts of the first 44 papers transmitted. A summary of this data follows:

PERCENTILE	#PAGES
10	16
25	22
50	27
75	36
90	46

The mean length is just under 30 pages. These statistics are not typical of all submissions -- there is a small selection bias in favor of longer articles, but also a large selection bias against very long (>50 pages) articles.

The Annals of Statistics, 2004 Annual Report
Morris L. Eaton and Jianqing Fan, Editors

SUBMISSIONS: Submissions were up again in 2003: 362 manuscripts were received (in comparison to 292, 274, and 319 in 2000, 2001, and 2002 respectively). For the first four months of 2004 there were 110 submissions. Our editorial policy states clearly that we welcome not only submissions in mathematical statistics and statistical methodology, but also on the role of statistics in interdisciplinary investigations and on computational aspects of statistics. We have been accepting electronic submissions in either postscript or pdf formats. Electronic submission of manuscripts has been increasing: 124 (45 percent) of our 274 submissions in 2001 were electronic, while 233 (73 percent) of new submissions in 2002, and over 90 percent of submissions in 2003 were electronic. Virtually all (more than 97 percent) 2004 submissions were electronic.

ACCEPTANCE RATE: The historical acceptance rate for the Annals has been about 28-29 percent. Our acceptance rate, estimated from articles received during 2001-2002, is 28 percent. The acceptance rate estimated from articles received during 2003 is about 30 percent.

BACKLOG: During 2003 we filled volumes seven to eight months in advance of the official volume date, and we are thereby achieving nearly on-time production. The sizes of recent volumes are 1998 (2469), 1999 (2080), 2000 (1795), 2001 (1811), 2002 (1811), 2003 (2095). There is a current backlog of about 2.5 issues. We expect to print between 2600 and 2700 pages in 2004.

PAGE REQUEST: The current 2500 page allotment will probably not be sufficient as the allotment for 2005. Due to the size of the backlog, we are requesting 2700 pages for 2005.

WEBPAGE: The Annals web page is now being maintained by Arti Ishwaran in conjunction with all the rest of the IMS website. It contains features, such as tables of contents of back issues, up-to-date lists of accepted papers, and linking of accepted papers to authors' URLs. We also provide links to pages of Associate Editors, as available.

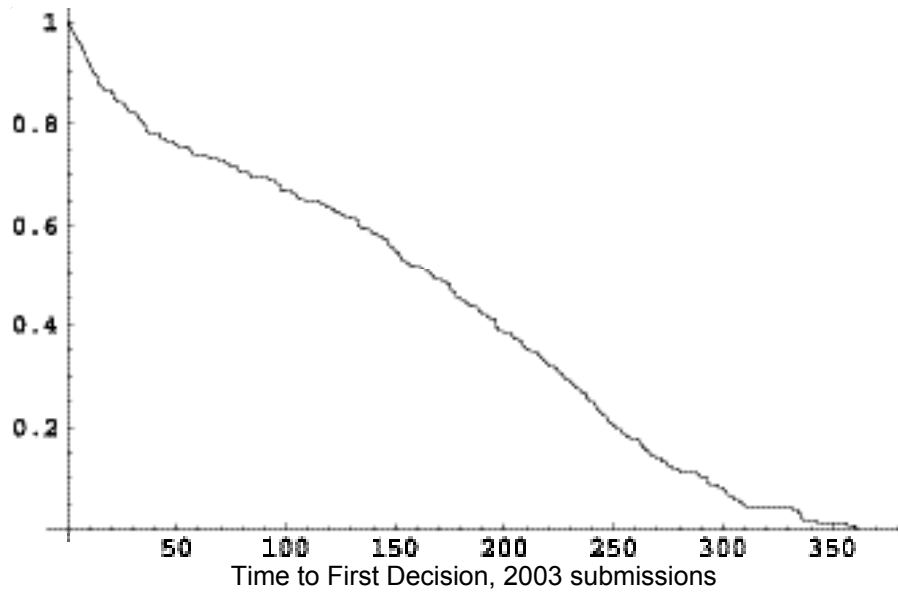
REVIEW TIMES: About 90 percent of submissions now receive an initial decision within ten months. The quartiles of the distribution of initial decision times for manuscripts submitted in 2003 are 52 days, 170 days, and 240 days, a slight lengthening from 2002, but still an improvement over 2001 when the corresponding quartiles were 65, 171, and 290 respectively. For those interested in finer details of the review times, the attached graph gives an estimate 'survival curve' of initial decision times.

We continue to make efforts to shorten the upper tail of this distribution, with the cooperation of our board of Associate Editors and referees.

ACKNOWLEDGMENTS: The former Editors, John Marden and Jon Wellner, would like to thank their Editorial Coordinators, Janet Wilt and Nasrin Gahvari, and our Associate Editors, Oernulf Borgan, Larry Brown, Rainer Dahlhaus, Anirban DasGupta, Holger Dette, John H. J. Einmahl, Jianqing Fan, Friedrich Goetze, Peter Hall, Vladimir Koltchinskii, Jan T. Koster, Regina Liu, Enno Mammen, Adam Martinsek, Thomas Mathew,

Xiao-Li Meng, Christian Robert, Peter Robinson, Trevor Sweeting, Elizabeth Thompson, David Tyler, Sara van de Geer, Aad van der Vaart, Larry Wasserman, Alan Welsh, Yi-Ching Yao, Zhiliang Ying, and Bin Yu for their dedicated and unflagging service to the IMS. The quality of the final product owes a tremendous amount to the efforts of the managing editor Paul Shaman (whose term started on January 1, 2002), and to Patrick Kelly and the production team. We would also like to thank numerous conscientious and constructive referees without whom our task would be impossible to complete. A list of referees for the period 2001-2003 is now posted at the IMS web site. Also see the article in the May-June issue of the IMS Bulletin.

The current Editors, Morris L. Eaton and Jianqing Fan, would like to thank the past Editors, John Marden and Jon Wellner, and their Editorial Coordinators and Editorial Board for all their help in making the editorial transition seamless. In addition, our Editorial Coordinators, Sarah Johnson Sexton and Mary Beth Falke, and our Editorial Board, Yacine At-Sahalia, Tony Cai, Ming-Yen Cheng, Rainer Dahlhaus, Anirban DasGupta, Holger Dette, Holger Drees, Lutz Dmbgen, Charles Geyer, Irene Gijbels, Peter Hall, Vladimir Koltchinskii, Michael Kosorok, Jan Koster, Jun Liu, Enno Mammen, Adam Martinsek, Thomas Mathew, Rahul Mukerjee, Hans-Georg Mller, Per Mykland, Dominique Picard, Donald St. P. Richards, Christian Robert, Peter Robinson, Qi-Man Shao, Xiaotong Shen, Vladimir Spokoiny, Michael Stein, Sara van de Geer, Mark van der Laan, Aad van der Vaart, Larry Wasserman, Michael Wolf, Qiwei Yao, Yi-Ching Yao, Bin Yu and Ruben Zamar are currently providing the support and dedication that is essential to the success of the Annals of Statistics.



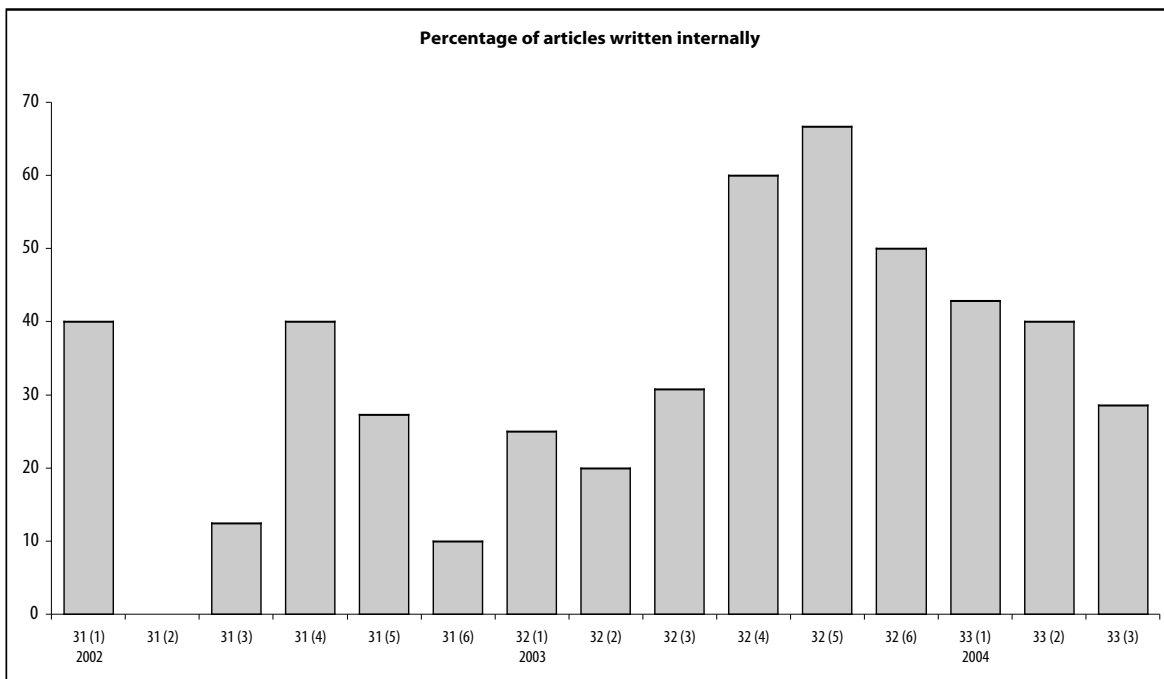
IMS Bulletin: Report to Council 2004

Bernard Silverman & Tati Howell

The IMS Bulletin is in its third year under the leadership of Bernard Silverman and Tati Howell, with the fourth issue of Volume 33 (2004) being in preparation at the time of writing. We summarize some information for the last 9 issues below:

	IMS Bulletin Volume (Issue) number								
	32 (1) Jan/Feb03	32 (2) Mar/Apr03	32 (3) May/Jun03	32 (4) Jul/Aug03	32 (5) Sep/Oct03	32 (6) Nov/Dec03	33 (1) Jan/Feb04	33 (2) Mar/Apr04	33 (3) May/Jun04
pages	32	24	28	24	52	60	40	36	36
articles	8	10	13	5	3	8	7	5	7
written internally	2	2	4	3	2	4	3	2	2
members' news	2	3	3	8	5	9	3	4	2
meeting reports	0	2	3	1	5	4	0	1	0
letters	1	0	2	1	0	0	0	0	1
obituaries	1	0	0	2	1	0	1	3	1
external adverts	2	2	1	0	1	3	3	1	1
employment ads	19	3	6	3	38	81	24	17	4

We (i.e. Bernard or Tati) write or ghost-write a varying proportion of articles internally (see chart), though the majority of submissions need at least a light edit.



As reported previously, the make-up of each issue varies, with some issues having many job advertisements, others having more meeting announcements, and others having more news and articles.

We continue to work to find, solicit or write articles to keep the *Bulletin* from being merely a list of meetings and job ads. Council members and other readers can help in this by sending in news and items of interest, or by telling us if you think we have missed something. The 'Letters to the Editor' section has been quiet: it is an excellent place for a debate with other IMS members, and we would welcome your contributions.

Last year we reported a concern that we were not hearing of members' deaths, or were not printing obituaries in a timely manner. We appear to be receiving a steady flow of information now, though of course if we hear nothing we don't know if it's because there's no news or because we haven't been told.

In the past year we have recruited three Associate Editors (Nicole Lazar, Susan Murphy and Ingram Olkin) who have been able to write or solicit articles and obituaries. This has been very helpful. We are mindful that all three are based in the US, and we would urge Council members and Bulletin readers from other parts of the world to submit their articles and ideas for consideration.

We continue to print one or more 'paying' adverts per issue, and would hope that this would gradually increase as well-designed adverts make the Bulletin more visually appealing.

Bernard initially took on the Editorship of the Bulletin for a three year term, but has accepted in invitation to continue for a further three years, working alongside Tati. The arrangement works well for both of us.

Bernard Silverman & Tati Howell
June 2004

Committee on the Carver Award
Stephen Feinberg, Chair

The Carver Medal Committee consisted of Berger, Fienberg (chair), and Johnstone. We received no external nominations for the Medal this year. The committee has chosen Paul Shaman as this year's winner, in recognition of his extraordinary long and excellent service first as Managing Editor and then Managing Editor for Statistics as well as his service on numerous IMS committees and as Chair of the CIS Management Committee.

Committee on Fellows
Rene Carmona, Chair

The 2004 IMS Fellows Committee received nominations for 37 candidates in mid-February. My colleagues and I completed our review this past weekend, and I now wish to submit our final report.

Our deliberations followed the format and rules used by last year's committee. We reviewed and discussed the 37 individual cases, and trimmed the pool of candidates to reach a consensus on a final list. We recommend that a group of 12 candidates - those named below - be elected to IMS Fellowship. We further recommend that the nominations of the remaining 25 be declined.

The 12 candidates recommended for election to Fellowship are, in alphabetic order:

1. Y. Ait Sahalia
2. R. Bailey
3. Y. Fulikoshi
4. C. Houdre
5. V. Kolchinskii
6. J. Liu
7. M. Low
8. T. Lyons
9. D. Politis
10. X. Shen
11. V. Spokoiny
12. A. Tsybakov

The committee feels strongly that, of the 25 candidates not recommended for fellowship this year, a good number will very likely become acceptable in a few years. Also, like in previous years, the committee feels that the IMS should remind the nominators that files need to be prepared with great care. At a minimum, they need to be complete, and the information provided should be up to date. This obviously applies to the lists of publications and the CV's included in the files. Also, we feel that it would help to see nominators limit their support to a small number of candidates. It is disconcerting to see a small number of people writing letters of recommendation for too many candidates. The ensuing dilution does not help.

However, other delicate questions the committee had to deal with cannot be resolved by simple reminders. Questions like a) the role and the weight of "mathematical" in "mathematical statistics", b) the treatment of possible interferences between IMS Fellowships and tenure processes, etc, are policy issues that the IMS may want to consider in working on improved guidelines.

This concludes officially my report.

In closing, I would like to add a personal note to underscore my responsibility in the tardiness of this final report. All the members of the committee have worked conscientiously, and if the discussions of the committee have been plagued by intermittent periods of silence and inaction, I need to be the sole bearer of the blame. Because of frequent travels, I was unable to consult the files when I needed to. This kept me silent quite often, and at times, unable to moderate the debate as I would have liked to. This being said, I want to emphasize once more that my colleagues were fully engaged in the process. They were diligent in reviewing the nominations, and contributed to a fair and consensual process. Their invaluable service to the IMS commands respect.

Yours sincerely,

Rene Carmona, Paul M. Wythes '55 Professor of Engineering and Finance
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ACTIVITIES DURING JUNE 2003 TO MAY 2004:

* We conducted a search for a new Database Editor to replace former editor Douglas Bates, who resigned in the middle of 2003. After contacting about 80 statisticians with computational or electronic publications interests, we interviewed 3 candidates. We identified David James of Bell Labs as the leading candidate for Database Editor; after approval by the sponsors, he was appointed and began work at the beginning of 2004. Another promising candidate, Pantelis Vlachos of Carnegie-Mellon University, was appointed as Associate Database Editor with special responsibility for the web site. He managed the transfer of the Web site from the University of Wisconsin to Carnegie-Mellon in early 2004. We are very pleased to have a team of two highly competent and responsible individuals to lead the database side of the operation. However, the transition has slowed down our processing operations in 2004, as James has had to analyze and rework the software developed in initial form by Bates. Thus as of this writing our first database load of 2004 is still being processed. We also continue to expand our use of electronic bibliographic sources.

* Abstracting Editor George Styan continues to manage that side of the operation from Montreal. He has substantially increased the number of journals abstracted for CIS, reflecting the expansion of the profession over recent years. Styan has kindly agreed to extend his term for an additional year, ending December 31 2005, and this extension has been approved by the sponsors.

* We continued during the summer of 2003 to enhance the Web search interface; this work was implemented primarily by Editorial Associate Deepayan Sarkar in Wisconsin, working with MC Chairman Zaslavsky. The new interface was brought on-line at that time.

* The administrative operation (tracking subscriptions, sending renewal notices, administering Web access, and answering subscription queries) was moved at the beginning of 2003 to Harvard, where assistant Shiela Muse works under the direct supervision of Zaslavsky. This is working smoothly and the records are gradually being made more accurate and systematic. There are still some problems in tracking subscriptions, particularly those coming through certain subscription agencies, which require some effort to coordinate information with the ASA office.

* Our financial picture appears stable. Total 2003 revenue was very similar to the previous year, with a slight drop in commercial licenses and an expansion in university licenses. The 2002 financial report showed a technical loss which was primarily due to an accounting change that deferred revenue for the unrealized part of web subscriptions (the part that was paid for in one year but would be delivered in the following year). During 2003 the deferred revenue changed relatively little (an increase of about \$11K) and therefore this item has little net effect. Thus we show a net surplus of about \$25K for 2003 on revenues of about \$111K. Early returns from 2004 suggest that we are continuing apace. Our budgets project no major changes in this picture except that (1) we will try to use some of our surplus to give staff support to the database editor, and (2) changes in personal licenses (see next item) could affect our revenues.

* Substantial attention was given to access to the Web site under personal licenses. Technical issues were discussed among Sarkar, Tim Gill at the ASA office, and Arti Ishwaran and Sean Cummings for the IMS. We believe that we have a technical approach to linking to the sponsors' member databases that should be quite workable, although full implementation awaits resolution of nontechnical issues. Further discussion of the business terms for this service was sparked in particular by the offer by the IMS to provide free access to any IMS member who requested it, paid for by the IMS. After some discussion the ASA Board made a counterproposal that access be made free to members of both societies, but without any structure of explicit payment to CIS by the sponsors. Discussion of this issue continues into 2004 with the objective of finding a formulation that protects the viability of CIS while providing a service to members that is beneficial to the profession and also attractive and therefore helpful to the sponsors. Such discussions are still continuing as of this writing.

* Discussions with the International Statistical Institute about a merger of CIS and the ISI's similar publication, the STMA (Statistical Theory and Methods Abstracts), seem to have petered out. From our side we were in no position in 2003 to undertake the additional technical demands of integrating the two distinct database operations. Equally important, no proposed business model has been clarified to a definite proposal. The ISI does still appear to have some interest in this topic although no active discussions or proposals are on the table.

* IMS Representative to the MC Duncan Murdoch has agreed to step up to chair the committee at the end of Zaslavsky's extended term (end of 2004). Zaslavsky and long-time CIS contributor (as editor, MC chair and MC representative) Bruce Trumbo will be stepping down from the committee at that time. New representatives have been appointed to fill the vacated seats (Jim Pitman as IMS representative and Eric Suess for ASA), so we already have a full complement for the next MC. The new members have been provided with full information on current developments so they will be ready to step into action as soon as their terms begin.

CONCERNS, PROBLEMS AND PLANS FOR THE NEXT YEAR

Much of the text from the June 2003 report still applies. Development of systems for data processing and web service, and coordination of all aspects of the production system, continue to be challenging and stressful for editors and management. Experience since January 2004 suggests that our new editor has a tremendous amount of work to do in systematizing the previous work and getting the first new load up. This will lead to some delays in Release 12, but we should be able to get through this transition without the total turnover of systems and associated exploding costs that we experienced at our last database editorial transition in 2000. We are hopeful that the new database editorial team will be able to build on past accomplishments and that as the systems mature they will run increasingly smoothly. We have not yet reached the full potential of these systems because we had to turn to an editorial search before they could be put into routine operation.

The International Statistical Institute (STMA) relationship remains unresolved. It is not clear whether we should expect this conversation to resume or not.

We should move to a resolution of issues about personal web licenses. It should then be easy to work out the remaining technical issues. We are excited about making CIS more widely available in the profession, as long as it can be done in a way that does not threaten to starve it of the resources needed to support the largely volunteer effort by which it is managed and implemented.

As we resolve the short-term issues, the MC should be able to turn its attention to longer-term issues of statistical bibliography and electronic publishing in general. This area is in tremendous ferment and both present and incoming MC members have many promising new ideas about how to make CIS most effective as part of the general transformation of publishing and information management that is now taking place. We look forward to playing an active role while continuing to provide the basic bibliographic services upon which so many in our profession rely.

Respectfully submitted,
Alan M. Zaslavsky
Chairman, CIS Management Committee

Electronic Journal of Probability
Electronic Communications in Probability

The Associate Editors of ECP and EJP are: D. Aldous, J. Bertoin, M. Cranston, R. Dalang, P. Ferrari, J. Fill, H.-O. Georgii, E. Gine, P. Griffin, E. Hsu, G. Lwaler, J. Kuelbs, Y. Le Jan, D. Nualart, D. Ocone, R. Pemantle, E. Perkins, M. Roeckner, T. Shiga, I. Shigekawa, N. Touzi, A. Wakolbinger, and R. Williams.

The Managing editor is Z.-Q. Chen.

For ECP, in 2003, 51 papers were submitted, a 50% increase over the 34 submissions in 2002. Volume 8 (2003) contains 23 papers, roughly the same as the 22 papers in Volume 7 (2002).

For papers submitted in 2003 the mean time to a first report was 45 days (median 30 days), and the mean time to a final decision was 65 days (median 45 days).

For EJP, in 2003, 56 papers were submitted, a 17% increase over the 48 submissions in 2002. Volume 8 (2003) contains 24 papers, one more than the 23 papers in Volume 7 (2002). For papers published in Volume 8, the mean time to a first report was 209 days (median 187 days), and the mean time to a final decision was 275 days (median 229 days).

Best,
Martin Barlow (editor for ECP) and Ted Cox (editor for EJP)

ANNUAL REPORT OF THE JCGS MANAGEMENT COMMITTEE

Committee: JCGS Management Committee

Year of report: 2003

Submitted by: Edward J. Wegman

Submission date: February 27, 2004

Number of meetings held: 2

Meeting Dates: March 13, 2003 and August 5, 2003

Number of meeting participants: 6

Number of conference calls: 0

Conference call dates: N/A

Number of conference call participants: N/A

Major issues discussed and/or accomplishments: The major activity for the year was the selection and recruiting of the new editor for JCGS. The list of candidates was derived from the previous search and from an intensive discussion with the retiring editor, Professor David Scott. Major criteria were both experience as an AE and solidness of judgment. The list was emailed to all members of the Board and a short list developed. (See concerns below.) Four (Wegman, Solka, Minnotte, and Scott (ex-officio)) of the six members met in Salt Lake City at the annual Interface Symposium, and an ordered list was developed. Professor Luke Tierney was ranked number one and he was subsequently contacted. After a somewhat protracted discussion, he agreed to take on the role. He was nominated to the ASA Publications, to Interface, and to IMS and eventually appointed. Luke began taking manuscripts as of July 1, 2003.

Another significant step forward was the decision to include JCGS in JStors. There has been significant discussion of electronic submission of papers to ASA Journals. JCGS has handled the submission and processing electronically for six years or more. However, this has been a system that individual editors have (Andreas Buja and David W. Scott) have arranged and not a systemic process for all ASA journals. This is a complex issue for JCGS since it is jointly owned by three societies and, hence, requiring approval and investment from all three. The ASA Publications Committee has focused resources on other ASA wholly owned journals.

We have also chosen to raise subscriptions for individual members to \$55 per year with commensurate increases in other subscription sectors. This is a substantial percent increase over previous years, but still a comparative bargain. This was done to insure an appropriate number of color signatures as well as to cover anticipated costs for editorial future assistants. It has been the thought that although Andreas Buja and David Scott were willing to do without an editorial assistant, future editors-elect may not be.

Finally, it should be mentioned that the December 2003 was a special issue resulting from a National Academy of Science Workshop on Massive Streaming Data. The workshop was sponsored by the NAS Committee on Applied and Theoretical Statistics and funded by the National Security Agency and the Office of Naval Research. Publication costs were underwritten by the National Security Agency. This excellent issue had substantial color content.

Concerns/Problems: The major issue facing the JCGS Management Committee has been a lack of participation by the IMS representatives. Dr. Andreas Buja moved from AT&T Laboratories to the Wharton School and has not participated in the Committee's activities during all of 2003. Professor Branislav D. Vidakovic had never participated in any of the activities of the Committee. Thus the decision processes have been hampered by lack of input from IMS, including the selection of the new editor. I had raised this issue with IMS management on several occasions. This was of substantial concern because the Chairmanship is rotating to IMS after my term is completed. Andreas Buja will also be rotating out, which left the possibility that the Chairmanship would pass to someone with no corporate experience and/or memory. Professor Dianne Cook has been appointed by IMS and will become the Chair-select for the Management Committee. This is a good selection as Dianne has a close relationship with Andreas Buja and a solid working

relationship with me. Thus although she will be new to the committee, she has friends who know the workings of JCGS and its Management Committee.

A second concern was a mis-step in the communication with the new editor, Luke Tierney. The editorial support budget for the transition year was approximately \$14,000, which was intended to be split between the outgoing and incoming editor, i.e. roughly \$7000/year to be allocated to the continuing expenses for the new editor. This figure was initially discussed with Dr. Tierney. However, he subsequently visited Dr. Scott at Rice University. Dr Scott showed him the budget and in a process not quite clear, Dr. Tierney assumed that the higher level was the continuing amount dedicated to the new editor's expenses. Because Dr. Scott did not use this money in the past, this creates a \$14,000 additional expense burden on the JCGS budget that was not anticipated. Frankly, this misunderstanding made negotiations with Dr. Tierney somewhat difficult and raised some tensions. I believe all is smoothed over now. The appointment of Dianne Cook as Chair is a good one because Dr. Tierney is in Iowa City, IA and Dr. Cook is in Ames, IA, literally just down the road (about 90 miles).

Plans for next year: The basic plan for 2004 is to allow the transition to stabilize, both financial and editorially. The impact of the subscription increase will be fully seen in 2004. Our business plan does not anticipate substantial change in levels of subscriptions. The editorial policies will also see some flux. David Scott will complete action on papers submitted through his term. Luke Tierney has a somewhat different outlook and so the character of the paper accepted will no doubt change somewhat. Pending are decisions on outsourcing a formal electronic paper submission system and the disposition of electronic subscriptions. I have accepted the position as Chair of the NAS Committee on Applied and Theoretical Statistics effective immediately and so look forward to continuing dialog with the JCGS Management Committee when my term as Chair ends.

Other comments: I have enjoyed my tenure. We will have two more meetings during my Chairmanship, one in May, the other in August.

Report to Council - IMS Lecture Note and Monograph Series

The Series continues to serve the membership by providing a venue for conference proceedings, festschriften, and lecture notes.

The following volume has been published since the last report:

THE FIRST ERICH L. LEHMANN SYMPOSIUM – OPTIMALITY,
Vol. 44. Editors: Javier Rojo and Victor Pe' rez-Abreu .

Several more volumes are either in the pipeline or being planned.

In addition, discussions are underway on a number of fronts to broaden further the range of the Series, in particular, active promotion of the LNMS as a home for scholarly series in the stochastic sciences. It is a pleasure to report that the new series Probability Surveys, edited by David Aldous and Jim Pitman, will be published in the LNMS.

Largely due to the initiative of Jim Pitman, the category ``Statistics'' has been introduced on the arxiv.org e-print archive. Future LNMS volumes will be posted there as individual articles, as is being done with other IMS journals.

Mattson Publishers continues to be effective and responsive. We are working with them to develop a LaTeX template for future LNMS volumes.

It is a pleasure to thank previous Editor Joel Greenhouse and Executive Director Elyse Gustafson for their help in easing the transition of the Series editorship.

Respectfully submitted,
Rick Vitale

June 3, 2004

Report of the Managing Editor—Statistics

Paul Shaman

During the past year production of *The Annals of Statistics* and *Statistical Science* has proceeded very smoothly. I continue to be grateful to Patrick Kelly, the Production Editor, and to Geri Mattson of Mattson Publishing Services for their excellent work.

Issues of *The Annals of Statistics* are appearing on time as of this writing. The February 2004 issue went to press on March 6th, the April 2004 issue on April 24th, and the June 2004 issue on May 15th. As of this writing (June 10th) lineups have been set through the October 2004 issue, and the unassigned backlog fills about two and-a-half issues.

The February 2004 issue of *Statistical Science* is expected to go to press at the end of June. Lineups have been set for the May 2004 and August 2004 issues.

The tables give page counts for the past two years.

The Annals of Statistics

Issue	2002 printed pages	2003 printed pages
February	323	348
April	292	356
June	310	327
August	297	359
October	310	301
December	277	401
Total	1809	2092
Authorized by Council	2500	2500

Statistical Science

Issue	2002 printed pages	2003 printed pages
February	148	131
May	85	149
August	145	128
November	89	123
Total	467	531

The February 2004, April 2004 and June 2004 issues of *The Annals of Statistics* have 406, 434 and 471 pages, respectively.

Report of the Chair Committee on New Researchers Chris Volinsky

Current New Researchers Committee Members

Until August 2004:

Juanjuan Fan	San Diego State University	jjfan@sciences.sdsu.edu
Shane Reese	Los Alamos National Laboratory	reese@lanl.gov
Chris Volinsky (Chair)	AT&T Research	volinsky@research.att.com

Until August 2005:

Johanna Hardin	Pomona College	jo.hardin@pomona.edu
Xiaoming Huo	Georgia Tech	xiaoming@isye.gatech.edu
Francesca Chiaromonte	Penn State University	chiaro@stat.psu.edu

Until August 2006:

Jeff Picka	University of New Brunswick	jdp@math.unb.ca
Herbie Lee	UC – Santa Cruz	herbie@ams.ucsc.edu
Imola K. Fodor	Lawrence Livermore National Lab	chiaro@stat.psu.edu
Peter Song	York University	

Seventh North American New Researchers' Conference (2003 NRC)

The New Researchers' Conference (NRC) is an annual IMS conference dedicated to creating interaction between new researchers in the fields of Probability and Statistics. The Seventh NRC will be held at York University in Toronto, August 4-7, 2004, immediately prior to the Joint Statistical Meetings, also to be held in Toronto. (website: <http://www.math.yorku.ca/StatsSection/NRC/>)

All participants are expected to give a short, expository talk or contribute a poster on their research. In addition, the conference will consist of panel sessions of journal editors and funding agents to discuss topics highly relevant to new researchers.

We are expecting 52 participants from around the world, plus 2 committee members. Our confirmed invited speakers are Dick DeVeaux, Xihong Lin, Terry Speed, and Jeff Wu. The journals panel will include Mark Kaiser (JASA), Richard Lockhart (CJS), Bill Notz (Technometrics), and Morris Eaton (Annals). The funding panel will include Wendy Martinez (ONR), Ram Tiwari (NIH), Shula Gross (NSF), and Jamie Stafford (NSERC).

2004 NRC Organizers:

Program Chair: Chris Volinsky (AT&T Research)
Conference Organizers: Chris Volinsky (AT&T Research)
Peter Song (York University)
Steven Wang (York University)
Webmaster: Steven Wang (York University)

2004 NRC funding:

Funding from NRC 2003 will be coming from: NSF - \$20,000; ONR \$10,000; NIH (NCI) (pending – expect at least \$10,000); Fields Institute C\$2000; York University C\$2,000; MITACS C\$3,000. Committee members Jo Hardin, Herbie Lee, and Peter Song were instrumental in securing these funds.

Tweedie Award: (Pending IMS approval): At the 2004 NRC, we hope to announce the Richard L. Tweedie New Researcher Award, an award to be funded from the Tweedie Memorial Fund. The NRC committee members will nominate a candidate from the award from the presenters at NRC 2004. Final decision on the recipient will be made by the IMS Committee on Special Lectures. The recipient will receive funding to travel to the 2005 NRC and JSM, as well as an invited talk to other New Researchers at NRC 2005.

Proposed 2005 NRC in Minneapolis

Location: University of Minnesota

Local Chair: Galen Jones (U of Minnesota)

Funding: Funding will come from the same organizations that have funded previous NRCs. The proposal to NSF for 2005 has already been submitted (it has an early deadline). The 2004 NIH proposal (pending decision) is a multi year proposal, and hopefully will include funds for 2005.

President's Report
Terry Speed
June 2004

0. Preamble.

This has been a uniquely enjoyable experience. It could have been otherwise, and a big factor in my enjoyment was the incredibly efficient and friendly management style of our Executive Director, Elyse Gustafson. She was very ably supported by other members of the Executive, most notably, our Executive Secretary Alicia Carriquiry, and our (outgoing) Treasurer, Julie Norton. Thanks also to our very able new Program Secretary, Andrew Nobel, and my predecessor Raghu Varadhan and successor Louis Chen.

Most of the important things that have happened in this last year will be mentioned in committee reports: our progress on electronic publications by the Committee on Electronic Matters and the Committee on Publications, the saga of our Special Lectures for 2005-6 by the Committee of that name, and so on. Left to me are the odd or unique things that don't fit into our committee structure.

1. Committees.

As all presidents learn, their major role is to fill what seem like 100s of positions on IMS and related committees. I found enjoyment and challenges in filling the many positions. The fun part was when I could think of a person I knew to be uniquely suited to contributing to a committee, and they accepted my invitation with alacrity. That gave me a strange feeling of satisfaction, similar to that I get (rarely these days) when I screw in a screw or tighten a bolt firmly. Let me say that it was very rare for someone to say no. That says something rather nice about our community. The nearest I'd get to reluctance would be a request for more details about the job, and perhaps the time commitment involved. I'd usually answer such requests with a note from a retiring member of the same committee. They, perhaps happy to be moving on, would typically paint the committee membership in such glowing terms that the invited one would have no choice but to accept. The challenges came when I couldn't think of anyone suited to the position. Then my strategies varied. Frequently I was offered advice by outgoing members, always appreciated. One might think a common step would be to ask someone for advice, and I did this on occasions, but not often. The reason was simple: I was reluctant to be put in the position of asking for advice, and then not accepting it. Usually I'd pore over my IMS membership list, seeking names that rang bells, or I'd go through the indexes of IMS journals, or conference attendees, through lists, endless lists of people, seeking seemingly active members. When I had names, sometimes people I'd never heard of before, I'd Google them and look up their web page. If it seems to make sense, given their web story, off would go the invitation. This was a form of outbreeding. So you see, even filling committee positions can be a challenge, and it can be fun.

2. R L Tweedie memorial.

It is just over 3 years since Richard Tweedie died prematurely, at the height of his powers. He was my friend, and I rather carelessly thought he'd be around for a long time to come. I expected to eat, drink, walk, talk, laugh and argue with him, and to read his papers and meet his students and collaborators, indefinitely. Instead I have the honour of presiding over the creation of memorial to Richard, the Tweedie New Researcher Award. It is a wonderful memorial, and I thank William Dunsmuir and Chris Volinsky for their efforts in creating it. I just wish we could have had Richard around a bit longer; the memorial would have waited.

3. Best thing that happened during my term.

Seeing free IMS membership come in for all students. Yes, FREE.

4. Worst thing that happened during my term.

To be revealed in 3 years. Why 3? By then, either it will have been turned around, and no longer be the worst aspect of my term, or it will have passed. I remain optimistic. Watch this space.

5. Thought for the future.

During my term as president I received or sent about 2000 emails on IMS business. Most were about committees, panels, meetings, reports, publications, motions, nominations, appointments, awards, and so on, in short the mundane stuff of a professional society. Behind these emails was often a lot of work, for example, the

deliberations of a committee, the writing of a report, or the organization of a conference. With the exception of Elyse Gustafson, the people involved were all, like me, amateurs, with full-time day jobs. What was so impressive to me was the cheerful and unselfish spirit in which so many people conspire to keep our Institute the vital organization that it is. However, these people are just a small fraction of our membership, and as a group, constantly in need of renewal. Can I leave you with the thought that you too might participate in the IMS's activities?

Program Secretary's Annual Report 2004

2004 Minimeetings

Title: Current Trends in Survey Sampling and Official Statistics

Date: January, 2-3 2004

Location: Calcutta, India

IMS Rep: Partha Lahiri, University of Maryland, plahiri@survey.umd.edu

Web page: <http://www.jpsm.umd.edu/ims>

Title: Many explanatory variables? A challenge for regression modelling

Location: Institut de Statistique, Université Catholique de Louvain, Belgium

Date: April 30, 2004

IMS Rep: Sébastien van Bellegem

Web page: <http://www.stat.ucl.ac.be/YRD/>

Title: Data Mining and Statistics

Location: Center for Statistics, Ghent University, Belgium

Date: May 10, 2004

IMS Rep: Stefan van Aelst , Stefan.VanAelst@UGent.be

Co-Sponsored Meetings 2004

Title: International Workshop in Applied Probability (IWAP)

Location: University of Piraeus, Greece

Date: March 22-25, 2004

IMS Rep: Joe Glaz, glaz@uconnvm.uconn.edu

Title: IX Latin American Congress of Probab. and Math. Stat. (CLAPEM)

Location: Punta del Este, Uruguay

Date: March 22-26, 2004

IMS Rep.: Alicia Carriquiry

Web page: <http://imerl.fing.edu.uy/clapem/>

Title: Recent Advances in Time Series Analysis

Location: Protaras, Cyprus

Date: June 9 - 12, 2004

IMS Rep: Rainer von Sachs, rvs@stat.ucl.ac.be

Title: IV Workshop on Bayesian Nonparametrics

Location: Universita di Roma La Sapienza, Roma, Italy

Date: June 13-16th, 2004

IMS Reps: Jim Berger, Gabriella Salinetti

Web page: <http://3w.eco.uniroma1.it/bayes/>

Title: IV International Conference on Mathematical Methods in Reliability

Location: Santa Fe, New Mexico

Date: June 21-25, 2004

IMS Reps.: Sallie Keller-McNulty, Alan Karr

Web page: <http://www.stat.lanl.gov/MMR2004>

Title: Sixth International Chinese Statistical Association Conference

Location: Singapore

Date: July 21 to 23, 2004

IMS Program Chair: Zhiliang Ying

IMS Local Chair: Louis Chen

Web page: <http://www.statistics.nus.edu.sg/ICSA.htm>

Title: Future of Statistical Theory, Practice, and Education

Location: Hyderabad, Andhra Pradesh, India

Date: December 29 2004 - January 1 2005

IMS Reps: Partha Lahiri, C.R. Rao

2004 Sponsored Meetings

Title: ENAR/IMS Eastern Regional Meeting

Location: Pittsburgh, PA

Date: March 28-31, 2004

IMS Program Chair: Dan Nicolae, University of Chicago, nicolae@galton.uchicago.edu

Web page: <http://www.enar.org/meetings.htm>

Title: WNAR/IMS Western Regional Meeting

Location: Albuquerque, NM

Date: June 20-23, 2004

IMS Program Chair: Jason Fine, Univ. of Wisconsin, fine@biostat.wisc.edu

IMS Local Chair: Gabriel Huerta, Univ. of New Mexico, ghuerta@stat.unm.edu

Title: IMS Annual Meeting / Bernoulli World Congress

Location: Barcelona, Spain

Date: July 26-30, 2004

Joint Program Chair: Wilfrid S. Kendall, wsk@stats.warwick.ac.uk

Joint Local Chair: David Nualart, nualart@mat.ub.es

Web page: <http://www.imub.ub.es/events/wc2004/>

Title: New Directions in Probability Theory

Location: Fields Institute, Toronto, Canada

Date: August 6-7, 2004

IMS Program Chair: Maury Bramson bramson@math.umn.edu

Web page: <http://www.imstat.org/meetings/NDPT/>

Title: Joint Statistical Meetings

Location: Toronto, Canada

Date: August 8-12, 2004

IMS Program Chair: Michael Evans, University of Toronto, mevans@utstat.utoronto.ca

IMS Contributed Paper Chair: Tim Swartz, tim@stat.sfu.ca, Simon Fraser University

Web page: <http://www.amstat.org/meetings/jsm/2004/>

2005 Meetings

Note: The dates and locations of meetings marked by ** have not yet been approved by the IMS Council.

Title: Second Joint IMS/ISBA International Conference

Location: Bormio, Italy

Date: January 12-14, 2005

IMS Program Chair: Brad Carlin, University of Minnesota, brad@biostat.umn.edu

IMS Local Chair: Antonietta Mira, University of Insubria

****Title**: ENAR/IMS Eastern Regional Meeting**

Location: Austin, TX

Date: March 20-23, 2005

IMS PC: Runze Li, Penn. State, rli@stat.psu.edu

Web page: <http://www.enar.org/meetings.htm>

****Title**: WNAR/IMS Western Regional Meeting**

Location: Fairbanks, Alaska

Date: June 2005

Organizer: Christiana Drake, drake@wald.ucdavis.edu

IMS Program Chair: TBA

Title: 2005 Conference on Stochastic Processes and their Applications

Location: University of California at Santa Barbara, CA

Date: June 26 - July 1, 2005

IMS Reps: Raya Feldman, Robert Adler

Web page: <http://www.pstat.ucsb.edu/projects/spa05/>

****Title**: Joint meeting of Chinese Soc. of Prob. and Stat. and the IMS**

Location: Beijing, China

Date: July 9-12, 2005

Program Committee Chairs: Bin Yu (IMS), Mufa Chen (CSPS) Status: Under consideration by Council

****Title**:** New Directions in Probability Theory

Location: IMA, University of Minnesota

Date: August 5-6, 2005

IMS Program Chair: Maury Bramson, bramson@math.umn.edu

Status: Under consideration by Council.

****Title**:** 2005 Joint Statistical Meetings

Location: Minneapolis, Minnesota

Date: August 7 - 11 2005

IMS Program Chair: David Madigan, Rutgers, madigan@stat.rutgers.edu

IMS Contributed Papers Chair: David Higdon, Los Alamos

IMS Local Chair: Peihua Qiu, University of Minnesota, qiu@stat.umn.edu

2006 Meetings

****Title**:** ENAR/IMS Eastern Regional Meeting

Location: New Orleans, LA

Date: March 19-22, 2006

****Title**:** 2006 WNAR/IMS Western Regional Meeting

Location: Flagstaff, AZ

Date: June 2006

****Title**:** IMS Annual Meeting

Location: Rio de Janeiro, Brazil

Date: July 30 - August 4, 2006

****Title**:** Joint Statistical Meetings

Location: Seattle, WA

Date: August 6-10, 2006

Annual IMS Meetings

The IMS Eastern Regional Meeting is held jointly with Biometrics Society (ENAR) in late March of each year.

The IMS Western Regional Meeting is held jointly with the Biometrics Society (WNAR) in late June of each year.

In every odd numbered year, the IMS Annual Meeting is held in August, concurrently with the Joint Statistical Meetings.

In every leap year, the IMS Annual Meeting is held jointly with the Bernoulli Society. It is understood between IMS and Bernoulli Society that the Bernoulli Society takes the lead in site selection, but that IMS participates equally in developing the scientific program.

In every leap year plus two, the location and date of the IMS Annual Meeting are set by the Program Secretary, with input from the Executive Committee, and the approval of Council.

The North American Meeting of New Researchers is held each year, usually in the proximity of the corresponding Joint Statistical Meeting.

The Spring Research Conference on Statistics in Industry and Technology is held annually in May or June. The SRC is jointly sponsored by the IMS and the Section on Physical and Engineering Sciences of the ASA.

IMS/Bernoulli World Congress 2004

Report to Council

from Scientific Program Chair

The next meetings of Council take place at the Congress itself, so this report has to concern work which is still somewhat in progress at the time of writing. However I am in the happy position of being able to report that the scientific programme is now essentially complete, modulo a couple of lecturers still to be finalized for one of the invited sessions: details of the 35 invited sessions, 5 Medallion lectures, and Bernoulli, Laplace, Wald, Kolmogorov, Lévy and Rietz lectures can be found on the conference website at <http://www.imub.ub.es/events/wc2004/prg.html>. I noted in my report last year that the work of the scientific program committee had had to be undertaken expeditiously because of the late start on congress planning; thankfully all has gone well, because of the disciplined and imaginative efforts of the scientific program committee, and also because of the truly excellent labours of the local organizing committee led by David Nualart, who have organized 73 sessions of contributed papers in addition to an immense amount of work related to the actual running of the Congress.

There are of course lessons to be learned, and topics I wish we had been able to cover but did not (I particularly regret not having been able to include either quantum statistics or stochastic networks); however in the perspective of an ongoing flow of IMS scientific meetings I trust that a long-term balance and equilibrium will be maintained. *After* the conclusion of the Congress I will compile a more detailed summary and critique of activity, to pass on to future scientific program chairs; for now I simply express the hope that Council members and others find the Congress valuable and stimulating.

Wilfrid Kendall

IMS/Bernoulli World Congress 2004, Scientific Program Chair

June 1, 2004

Report of the IMS Committee to Select Administrative Officers

Roger L. Berger, Chair
Miriam Gasko Donoho
David Scott

There were two positions to fill this year, Managing Editor, Statistics, and Treasurer.

The Committee agreed that Paul Shaman, University of Pennsylvania, has done a wonderful job as Managing Editor, Statistics. Paul was asked if he would serve another term, and he agreed to do so.

The Committee agreed that Julia Norton has done a wonderful job as Treasurer. The Committee felt that after two terms the Treasurer position should move to someone else. The Committee decided there would be some advantage to the Treasurer being close to Cleveland, because of the interaction between the Treasurer and Executive Director. The Committee identified Jiayang Sun, Case Western University, as a potential candidate. She was contacted and agreed to serve as Treasurer.

Therefore, the Committee nominated Paul Shaman and Jiayang Sun to the Council for approval.

Report of the IMS Web Editor

The IMS webpage continues to expand its role in providing information to IMS members as well as facilitating the all important interaction between a member and the organization. The last point is illustrated nicely by our online voting. This is the second year we've moved to a full scale online voting system and the response has been very positive. For example, we expect to easily surpass the 77% of members who voted online in the 2003 IMS Elections. One of the ways we have tried to encourage online voting is to send mass emails to members with their individual member IDs already pre-filled on the online ballot. Also, using feedback from last year we were able to improve our voting forms. This resulted in fewer problems and we believe a better overall experience for everyone involved. Hopefully this will contribute to an even higher percentage of members who vote online next year.

We have been working hard to provide timely content to our members. While we provide many of the traditional services such as mirroring the printed version of the IMS bulletin and providing links to conferences etc., we feel it's also important to post any late breaking developments or current news that may be relevant to IMS members. Timely information is after all one of the great strengths of the world wide web! Our philosophy has been to generally place such information on the front page. For example, members will see new IMS monographs advertised there and any new developments for major conferences (such as extensions of deadlines). We also kept a small tally of voting to show how total votes were cast during the first few days of voting. We like to keep the front page dynamic so there is usually something new there almost every week.

This January the Annals of Statistics web site migrated to the IMS server. This is another instance of us increasing web content and access. Since we created this page it has become one of the three most visited pages on the IMS site, and since March 2004, it is the most visited web page. The other two most visited web pages continue to be "Employment Opportunities" and "Meetings".

Looking forward, we believe the IMS webpage can play an important role as the IMS moves toward electronic archiving of journal and other publication material. Such material will be placed on the ArXiv (for example in the newly created ST section). The webpage can help by advertising that such information is available, and secondly, by providing links and or search engines to provide easier access to this content.

Other projects we have in mind will be geared toward using the web to allow for more interaction with the organization. For example we'd like to make it possible for a member to apply for an IMS award or to nominate an IMS Fellow online. We'll also improve our "Links" page.

Finally, some elementary stats. In terms of total web site visitors we found a big increase in 2003 from 2002. We also found a large increase in visitors in 2004 compared to 2003 (see table below), but this is of course partly inflated due to our inclusion of the AOS website. Also, while we used to see a dip in visits in December and the summer months, it now seems that site visits are becoming more consistent throughout the year (see the graph below). While these figures are arguably indirect, we feel they provide evidence of the continued importance of an IMS web presence. We are happy to be part of this important role.

Hemant Ishwaran, Web Editor
 Arti Ishwaran, Webmaster

Number of visits per month:

	2003	2004
January	10308	21418
February	15771	20278
March	18471	21062
April	18609	20214
May	16922	20571
June	15430	
July	16588	
August	14067	
September	18180	
October	22828	
November	20892	
December	19427	

