

***ANNALS OF APPLIED PROBABILITY
ANNUAL REPORT 2005***

All is well at the Annals of Applied Probability, with the best news being the backlog, which is probably as good as it can get under the current production system.

A paper accepted today (mid June) would appear in the last issue of 2005 (November) which means a wait of about 5 months. A slightly less encouraging statistic is the fact that papers accepted since mid-March until today will also appear in the same issue, implying a maximal wait of about 8 months. However, both of these figures are much better than the 10-13 month wait that was the situation only a short while ago, before the page allocations increased and the extra issue for 2005 was printed.

As far as next year is concerned, we look like we are in a steady state of about 2,200 pages per year. There are (at least) two ways to handle this:

1: Four issues of about 550 pages each. This makes the issues rather fat, and doesn't leave much room for growth. It will also retain the 8 month maximal wait for acceptance to publication.

2: Five issues of about 440 pages each. This makes the issues a more comfortable size and leaves more room for local fluctuations around steady state. It also has the advantage of reducing the maximal waiting time by about a month.

My recommendation would be to take the second option, but this has financial aspects which need to be discussed by Council.

Some more statistics:

Over the last 8 years, the numbers of papers submitted to AAP were 134, 183, 145, 170, 137, 149, 164 and 196, so that there is a slight but steady upward trend. The numbers for the first half of 2005 are a little higher than for the same period last year. This is another reason why I favour the second publication option above.

Acceptance/rejection rates remain reasonably steady at about 37/63, with a significant proportion of the rejections going out within days, and often hours, of submission.

The median time for a first report on papers not immediately rejected is still around four months, which could be better but is really quite good for a mathematical journal. This, of course, is due to the Associate Editors who have been doing a sterling job.

During the past year, Richard Arratia left the editorial board and Jason Schweinsberg joined. They, and the remaining Associate Editors - Maury Bramson, Paul Dupuis, Marco Frittelli, Paul Glasserman, Robert Griffiths, Olle Haggstrom, Mike Harrison, Peter Jagers, Yuri Kabanov, Ravindran Kannan, Claudia Kluppelberg, Russell Lyons, Neal Madras, Thomas Mikosch, Leonid Mytnik, Mathew Penrose, Phil Pollett, Dana Randall, Gareth Roberts, Walter Schachermeyer, Martin Schweizer, Timo Seppalainen, Steven Shreve, Denis Talay and Ofer Zeitouni - are together responsible for the current healthy state of events and have my undying gratitude.

However the best news, is that, at the time of writing, there are only 196 days, and about 100 submissions, remaining until a new editor takes over.

:)

Robert Adler

ANNALS OF PROBABILITY
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The Annals of Probability is now publishing 6 issues, of about 380 pages each, per year. The backlog has been reduced to about 6 issues, so papers being accepted now should appear next summer.

Electronic handling of manuscripts has reduced the turnaround time for manuscripts to some extent: roughly 15% of all submitters receive a decision within 2 weeks of submission, and the median time until a decision is made is under 4 months; however, the tail of the distribution remains long.

Data on submissions and editorial decisions, as of June 15 2004, follows:

YEAR	2003	2004	2005
SUBMISSIONS	204	221	99
ACCEPTED	74	67	6
REJECTED	122	125	27
WITHDRAWN	1	5	1
NO DECISION	7	24	65

Included in the No Decision category are articles under revision that have not been accepted.

Thanks are due to the Associate Editors and to our relentlessly efficient Editorial Assistant for keeping the operation running smoothly.

- STEVE LALLEY, EDITOR

The Annals of Statistics, 2005 Annual Report

Morris L. Eaton and Jianqing Fan

SUBMISSIONS: Submissions were down in 2004 but still high in the historical norm: 323 manuscripts were received (in comparisons with 292, 274, 319, 362 in 2000, 2001, 2002, and 2003, respectively). For the first four months of 2005 there were 105 submissions (in line with 110 submissions during the same period in 2004). Our editorial policy continues to emphasize that The Annals of Statistics aims at publishing research papers of highest quality reflecting the many facets of contemporary statistics, including all mathematical, methodological, computational and interdisciplinary work.

ACCEPTANCE RATE: The acceptance rate estimated from articles received during 2004 is about 30% percent. This is compared with 28% for the manuscripts submitted during 2003 . The historical acceptance rate for the Annals has been about 28-30 percent.

BACKLOG: During 2004, we filled volumes six to seven months in advance of the official volume date, and we are thereby achieving on-time production. The sizes of recent volumes are 1998(2469), 1999(2080), 2000(1795), 2001 (1811), 2002(1811), 2003(2095), 2004(2775). There is a current backlog of about 3 issues. We expect to print between 2800-2900 pages in 2005. The Editors, Morris L. Eaton and Jianqing Fan, have made conscientious efforts to ask authors to streamline manuscripts before they being accepted.

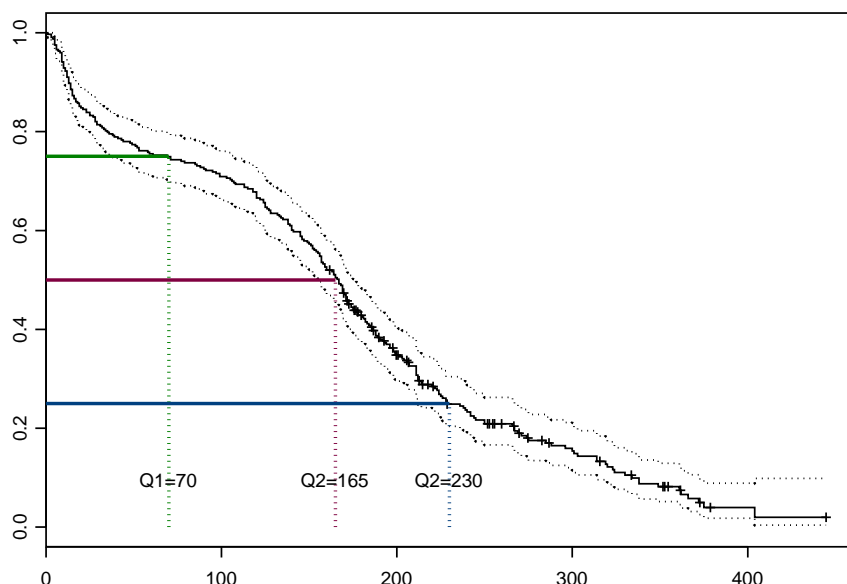
PAGE REQUEST: The current 2700 page allotment will probably not be sufficient as the allotment for 2005. Due to the size of the backlog, we are requesting 3000 pages for 2006.

WEBPAGE: The Annals web page is now being maintained by Arti Ishwaran in connection 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, linking of accepted papers to authors' URLs, and editorial policies. We also provide links to pages of Associate Editors, as available. Another web site for administrative use of the editorial board is now being maintained by Charles Geyer along with the Editorial Coordinators Sarah Johnson Sexton and Mary Beth Falke.

REVIEW TIMES: About 91% percent of submissions now receive an initial decision within 10 months, slightly better than the data in 2003. The quartiles of the distribution of the initial decision times for manuscripts submitted in 2004 are 70 days, 165 and 230 days. They are slightly better than the figures for the year 2003, which are 52 days, 170 days and 240 days. 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.

Survival function of review times



ACKNOWLEDGEMENTS: The Editors, Morris L. Eaton and Jianqing Fan, would like to thank our Editorial Coordinators and Editorial Board for all their help that makes the journal running smoothly. In addition, our Editorial Coordinators, Sarah Johnson Sexton and Mary Beth Falke, and our Editorial Board, Yacine Aït-Sahalia, Peter Bühlmann, T. Tony Cai, Ming-Yen Cheng, Dorota M. Dabrowska, Rainer Dahlhaus, Anirban DasGupta, Holger Dette, Holger Drees, Lutz Dümbgen, Sam Efromovich, Charles J. Geyer, Subhashis Ghosal, Irene Gijbels, Peter Hall, Xuming He, Vladimir Koltchinskii, Michael R. Kosorok, Jan T. A. Koster, Bing Li, Jun Liu, Enno Mammen, Adam Martinsek, Thomas Mathew, Rahul Mukerjee, Hans-Georg Müller, Per A. Mykland, Dominique Picard, Donald St. P. Richards, Christian P. Robert, Peter M. Robinson, Qi-Man Shao, Xiaotong Shen, Vladimir Spokoiny, Michael Stein, Sara van de Geer, Mark van der Laan, Larry Wasserman, Michael Wolf, Qiwei Yao, Yi-Ching Yao, Bin Yu, Ruben H. Zamar, are currently providing the support and dedication that is essential to the success of The Annals of Statistics.

IMS Bulletin: Report to Council 2005

Bernard Silverman & Tati Howell

The *IMS Bulletin* is now in its fourth year under the editorship of Bernard Silverman and Tati Howell. Last year the Council approved the decision for the *IMS Bulletin* to move to ten issues (from six) per year, with effect from January 2005. We have achieved this by moving to a monthly schedule, with two joint issues in the year, in January/February and July/August. We have also brought forward the copy deadline, which means that an issue is now prepared a month earlier than previously, so that each issue is mailed out early in its month. For instance, the June issue is prepared in early May, is uploaded to the IMS website (www.imstat.org/bulletin) around the middle of May, and is mailed from the printers around the beginning of June. This means that more print copies than previously are received during the period they cover, though of course in some parts of the world they can take several weeks to arrive.

So far we are finding the new system is an improvement, as we are able to bring news to members in a more timely fashion. Tati is now able to devote more time to the *Bulletin*, which means that she is able to find, solicit or write more articles. At different points in the year there are a lot of meeting reports or job advertisements making up the bulk of an issue, but at other times we have needed to work harder to find material.

As we say each year, we are always looking for interesting articles, and would repeat the request to Council members to consider writing something, or at least to pass on information and news as you hear it. We don't want the *Bulletin* to be just a list of meeting dates and job adverts, and everyone can help in this.

We summarize below some information for issues since last year's report:

	IMS Bulletin Volume (Issue) number									
	33 (4)	33 (5)	33 (6)	34 (1)	34 (2)	34 (3)	34 (4)	34 (5)	34 (6)	
	Jul/Au g04	Sep/Oc t04	Nov/De c04	Jan/Fe b05	March05	April05	May05	June05	July05	
Pages	28	48	56	36	40	32	32	28	28	
Articles	8	9	8	12	9	11	7	10	9	
written internally	3	4	0	3	1	1	3	2	4	
members' news	10	6	5	3	2	1	8	5	10	
meeting reports	2	3	2	0	1	1	1	0	0	
Letters	0	1	0	1	1	0	0	0	0	
obituaries	0	1	1	1	2	0	1	1	1	
external adverts	1	1	0	0	0	0	2	0	0	
job ads	4	46	76	15	11	8	8	6	2	

As can be seen, what was the 'Letters to the Editor' page became the 'Letter' page, and more recently has dried up altogether. We think this section is a great place for a debate with other IMS members, and we would welcome your contributions. We continue to carry a small number of paying advertisements; Elyse Gustafson is working to attract more.

We thank our three Associate Editors, Nicole Lazar, Susan Murphy and Ingram Olkin, who have been able to write occasional articles and pass on information about award winners.

This has been very helpful. We are open to other offers of help, too, particularly from different parts of the world.

Bernard Silverman & Tati Howell
June 2005

Report to Council - IMS Lecture Note and Monograph Series

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

The following volumes have been published since the last report:

Vol. 45 A FESTSHCRIFT TO HONOR HERMAN RUBIN (A. Dasgupta, editor)

Vol. 46 STEIN'S METHOD: EXPOSITORY LECTURES AND APPLICATIONS (P. Diaconis and S. Holmes, editors)

Vol. 47 RECENT DEVELOPMENTS IN MULTIPLE TIME SERIES (Y. Benjamini, F. Bretz, and S. Sarkar, editors)

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.

Mattson Publishers continues to be effective and responsive. As for other IMS journals, there is now a LaTeX template for LNMS contributions.

It is a pleasure to thank Executive Director Elyse Gustafson for her continuing guidance and assistance in the past year.

Respectfully submitted,
Rick Vitale

May 25, 2005

Annual Report - *Statistical Science*
Edward I George, Executive Editor
June, 2005

On December 31, 2005, I took over the responsibility for 27 manuscripts which were at various stages of review or revision for *Statistical Science*. From January 1, 2005 – May 31, 2005, an additional 28 manuscripts were submitted. Of these, 19 have been rejected, 22 are still in various stages of review or revision, and 14 have been accepted.

Month	Received	Rejected	Under review or revision	Accepted
Pre 05	27	3	10	14
Jan 05	10	9	1	
Feb 05	6	4	2	
Mar 05	3		3	
Apr 05	4	1	3	
May 05	5	2	3	
Total	55	19	22	14

Thanks to the extraordinary efforts of the previous Executive Editor, George Casella, I am delighted to report that *Statistical Science* will be back on publication schedule by the end of this year.

I anticipate that the total manuscript pages for 2005 will be around 430. Roughly the same number of manuscript pages is planned for 2006.

I have been working with Mattson Publishing Services and VTEX on the implementation of the new EJMS system for the submission and tracking of manuscripts. All submissions to *Statistical Science* since June 1, 2005 have now been successfully submitted through this system.

Finally I would like to gratefully acknowledge the efforts of my Editorial Board: Roger Berger, Alicia Carriquiry, Dean Foster, Sallie Keller-McNulty, Sally Morton, Rob McCulloch, Peter Mueller and Naisyin Wang, and the invaluable editorial support I have received from Elyse Gustafson, Arti Ishwaran, Patrick Kelly, Geri Mattson and Paul Shaman.

IMS WEB PAGE
2005 Report

The IMS webpage continues to expand its role in providing information to IMS members and providing an interactive medium for members and the organization. We continue to increase content and web site visits continue to grow. Since last June, we have one and a half times as many visitors. The web site continues to offer more online forms for members, e.g. nomination forms for awards.

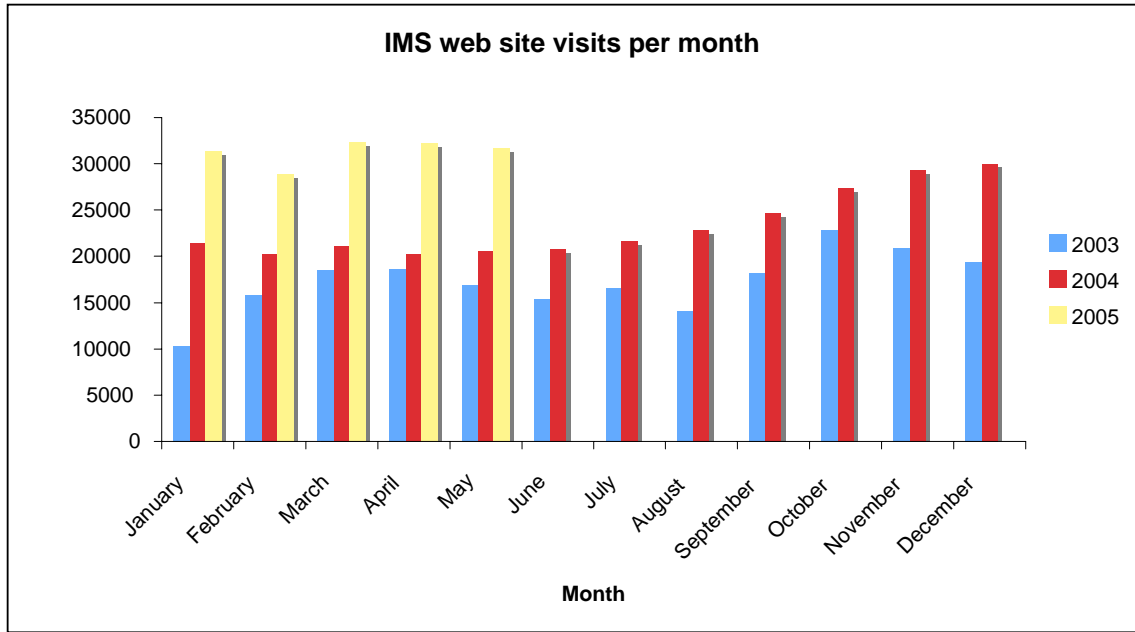
As in the past, "Employment Opportunities" and our journals are the most visited pages on the web, followed by "Meetings".

This January the Statistical Science web site migrated to the IMS server, bringing all the IMS journals to our central server.

For the coming two years we expect to provide more development for the web site: CIS/web access, password login for members and the ability to administer membership information.

Finally, some elementary stats: In terms of total visitors we continue to see an increase (see table below). Site visits are stabilizing, becoming more uniform throughout the year. We concede these figures are indirect but feel they provide evidence of the importance of an IMS web presence. We are happy to be part of this important role.

	2003	2004	2005
January	10308	21418	31338
February	15771	20278	28879
March	18471	21062	32302
April	18609	20214	32215
May	16922	20571	31662
June	15430	20789	
July	16588	21683	
August	14067	22833	
September	18180	24641	
October	22828	27362	
November	20892	29314	
December	19427	30031	



Hemant Ishwaran, Web Editor
Arti Ishwaran, Webmaster

Report of the Managing Editor: Probability

Michael Phelan

The following table reflects productive activity for AAP and AOP for January 2004 through June 2005.

The Annals of Probability

Issue/Month	Year 2004/Volume 32 Printed Pages	Year 2005/Volume 33 Printed Pages
1/January	1200*	444
2/April	527	396
3/July	1129*	393
4/October	476	408
Total	3332	1641

*Total, including A & B

The Annals of Applied Probability

Issue/Month	Year 2004/Volume 14 Printed Pages	Year 2005/Volume 15 Printed Pages
1/February	516	1044*
2/May	538	543
3/August	549	664
4/November	597	NA
Total	2200	NA

*Total, including A & B

Report of the Managing Editor—Statistics

Paul Shaman

I am grateful to Patrick Kelly, the IMS Production Editor, to Geri Mattson of Mattson Publishing Services and to VTEX, the IMS typesetter, for their continuing excellent work.

During 2004 the page count for *The Annals of Statistics* totaled 2,772, an increase of 33 per cent over the 2003 figure. *Statistical Science* also published more pages, moving from 531 in 2003 to 737 in 2004.

As of this writing (June 17th) final corrections are being made to the June 2005 issue of *The Annals of Statistics*. Lineups have been set through the December 2005 issue, and the unassigned articles will fill two issues. This is approximately the same size of backlog as existed a year ago. On average, the length of time from acceptance of an article until it appears in print in *The Annals of Statistics* is about ten months.

Two of the 2004 issues of *Statistical Science* were devoted to special topics, “Bayes Then and Now” (February) and “Nonparametric Statistics” (November). In addition, the May and August issues contained special sections on “Astrostatistics” and “Statistics and the Internet.”

The February 2005 issue of *Statistical Science* went to press May 31st. As of this writing the May 2005 issue is expected to go to press in early July, and pages are in production for the August 2005 issue.

The tables give page counts for the past two years.

The Annals of Statistics		
Issue	2003 printed pages	2004 printed pages
February	348	406
April	356	434
June	327	471
August	359	467
October	301	561
December	401	433
Total	2092	2772

Statistical Science

Issue	2003 printed pages	2004 printed pages
February	131	218
May	149	168
August	128	174
November	123	177
Total	531	737

The February 2005, April 2005 and June 2005 issues of *The Annals of Statistics* have 462, 514 and 478 pages, respectively.

The February 2005 and May 2005 issues of *Statistical Science* have 110 and 93 pages, respectively.