

Annals of Applied Probability
Annual Report 2006
June 23, 2006

In the nearly six months since assuming the editorship (January 1, 2006), there have been 112 submissions to AAP via the Electronic Journal Management System (EJMS). These may be classified as 4 Accepted and 5 Awaiting Revision versus 38 Rejected and 3 Withdrawn. The remaining 62 are Under Review. Based on this approximate submission rate (224 submissions/yr) and ignoring papers under review, the Acceptance/Rejection proportions suggests a slightly lower acceptance rate in comparison to the 65/142 split (32% accepted) for 2005. However the comparison is obviously tenuous at this stage. The 9 year historic submission rates are: 134, 183, 145, 170, 137, 149, 164, 196, 207. The previous editor Robert Adler noticed that there is evidence in the historic data on published papers for a possible conservation law of AAP papers; in that the acceptance rate has naturally varied in proportion to the number of submissions. There has been no explicit effort to control the number of publishable papers in AAP, beyond quality control standards imposed by referees and the editorial board.

The number of printed pages for 2005 was 2791. The assignment of previously accepted papers by the previous editor for 2006 (based on 2005 acceptances) followed the Fat Issue Model of 4 issues per year at roughly 550 pages per issue. Specifically, in printed pages AAP 16(1) 474 pages; AAP 16(2) 584 pages; AAP 16(3) projected 662 pages; AAP 16(4) projected 656 pages.

However, a Lean Issue Model, defined by 6 issues of say 450 pages each per year, was also proposed by the previous editor in an effort to accommodate local fluctuations around a presumed steady state rate of 2700 pages per year, and to reduce by a month the maximal waiting time from acceptance to appearance (historically 5 mos.). Based on the current backlog the journal is operating on a projected 6 to 7 months from acceptance to appearance. Apparently the Lean Issue Model continues to be a reasonable proposal to consider. There are also other issues such as impact on mailing costs to be evaluated.

The EJMS has been effective, thanks in a very large part to the dedicated and prompt support provided by Mattson Publishing Services. The EJMS

regularly requires prompt expert intervention on behalf of editors, associate editors and authors to be effective. Continued flexibility to achieve a personalized EJMS design by VTEX for IMS is also an essential aspect of the system.

While it is typically a relatively simple matter to distinguish submissions to IMS journals in areas of statistics versus probability, the line between probability and applied probability is often more vague. To a certain extent this is natural state and should be accommodated by a first priority of both AAP and AOP to be premier journals in probability. However some effort to evolve an editorial policy statement which may better help authors in the selection of an appropriate IMS journal is underway and will be further discussed with members of the editorial board at the 2006 IMS summer meeting in Rio. This could also eventually impact the number of issues model discussed above.

The current Editorial Board consists of second term continuations by: Paul Dupuis, Maury Bramson, Marco Frittelli, Claudia Klüppelberg, Russell Lyons, Leonid Mytnik, Timo Seppäläinen, Denis Talay, and Ofer Zeitouni. New (first term) members are: Jinho Baik, Rabi Bhattacharya, Brigitte Chauvin, Rick Durrett, Luc Devroye, James Allen Fill, Jean-Pierre Fouque, Charles Newman, George Papanicolaou, Vladas Sidoravicius, Stanley Sawyer, Qi-Man Shao, Jason Ross Schweinsberg, Prasad Tetali, Enrique Thomann, and Ruth Williams. The success of the journal is mostly in the hands of this very hard working and dedicated group of individuals and their anonymous referees who continue to do an outstanding job for the IMS and the larger profession.

Ed Waymire

Annals of Probability
REPORT OF THE CURRENT EDITOR

In the period January 1, 2006 to May 31, 2006 the Annals of Probability received 122 submissions. The current status of these is the following: 5 accepted, 7 revision requested (with the expectation of eventual acceptance, 42 rejected, 2 withdrawn, and 56 still in the review process. Because of the increased number of pages and backlog of the Annals, an effort has been made to be more selective. When possible, we have tried to return papers quickly that we know will not be accepted. This includes some papers of sufficient quality that are more appropriate for Annals of Applied Probability or Annals of Statistics.

The submission and correspondence functions of the journal are handled now by the Electronic Journal Management Systems (EJMS). There has been a learning process caused by a new system and a new editor starting at the same time, but I believe that the system is working well now (although there certainly is room for change, suggestions, and improvements). Unlike previous editors, I have not been using any editorial assistance other than that provided by the system.

Greg Lawler, Editor
2006-2008

REPORT OF THE OUTGOING EDITOR

The Annals of Probability received 221 submissions in 2005. All but 15 have been reviewed. Following is a summary of editorial decisions reached:

Accept	64
Reject	134
Revise	6
Withdrawn	2
In Review	15

The current backlog is about 6 issues (1 year). Articles accepted by the new editor, Greg Lawler, will begin to appear in the third issue of 2007.

Steve Lalley, Editor
2003-2005

The Annals of Statistics, 2006 Annual Report

Morris L. Eaton and Jianqing Fan

SUBMISSIONS: Submissions were up in 2005 and high relative to the historical norm: 343 manuscripts were received (in comparisons with 292, 274, 319, 362, 323 in 2000, 2001, 2002, 2003, and 2004, respectively). For the first four months of 2006, there are 128 submissions (higher than 105 submissions during the same period in 2005). 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: During 2005, we have made 328 acceptance or rejection decisions on all live manuscripts. The acceptance rate among these 328 final decisions in 2005 is about 29% percent. This is compared with 30% for the manuscripts submitted during 2004. The historical acceptance rate for the Annals has been about 28-30 percent.

BACKLOG: During 2005, 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), 2005(2999). There is a current backlog of about 2.5 issues. We expect to print between 3000-3100 pages in 2006. The Editors, Morris L. Eaton and Jianqing Fan, have made conscientious efforts to ask authors to streamline manuscripts before they are accepted.

PAGE REQUEST: The current 3000 page allotment will probably be sufficient as the allotment for 2007. The size of the backlog has been relatively stationary for the last year.

WEBPAGE: The Annals web page is now being maintained by Laila Hakem 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 83% percent of submissions receive an initial decision within 10 months, compared to 91% in 2004. The quartiles of the distribution of the initial decision times for manuscripts submitted in 2005 are 40 days, 180 and 255 days. They are slightly longer than the figures for the year 2004, which are 70 days, 165 days and 230 days. However

we do note that the upper tail has become somewhat heavier 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.

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, James P. Holbert, 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, Michael D. Perlman, 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 and Tati Howell have edited 34 issues of the *IMS Bulletin* so far. In the last four and a half years, we have implemented some significant changes in terms of production schedules – members receive their print copies earlier, and the PDF versions at www.imstat.org/bulletin are popular, with up to 2000 downloads a month (data from May 06 website usage report www.imstat.org/reports/).

Since we do not have an ear in every Department, we rely very much on IMS members to come forward and tell us news. We invite all members, and particularly Council members, to be proactive in this area – and in offering to write longer articles. Please don't be shy! We receive occasional feedback (mostly positive) which is very welcome, but we would like to engage more with readers. If anyone has comments, suggestions or feedback, please email bulletin@imstat.org.

Across a year, there is substantial variation in the proportions of news items, meeting reports and job advertisements, and we continue to work to find a balance of interesting items for IMS members and other *Bulletin* readers.

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.

IMS Council recently approved the appointment of Xuming He (University of Illinois at Urbana-Champaign) to take on the editorship of the *Bulletin* from January 2007. Tati will remain as Assistant Editor.

Bernard Silverman & Tati Howell
June 2006

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 are in production and will appear shortly:

LNMS #48 Dynamics and Stochastics: Festschrift in Honor of M.S. Keane
(D. Denteneer, F. den Hollander, E. Verbitskiy, eds.)

LNMS #49 The Second Erich L. Lehmann Symposium: Optimality (J. Rojo, ed.)

Ten more volumes are in various stages of preparation.

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

Respectfully submitted,
Rick Vitale

June 15, 2006

Report of the Managing Editor—Statistics

Paul Shaman

During 2005 the page count for *The Annals of Statistics* totaled 2,998, and *Statistical Science* published 430 pages.

As of this writing (June 12th) final corrections are being made to the April 2006 issue of *The Annals of Statistics*, and pages are being prepared for the June 2006 issue. Lineups have been set for the remainder of the 2006 volume, and the unassigned pending articles will fill about one and-a-half more issues. 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.

As of this writing the February 2006 issue of *Statistical Science* is ready for mailing, and pages are in production for the May 2006 issue.

The August 2005 issue of *Statistical Science* contained a special section to celebrate the 50th anniversary of the publication of “How to Lie with Statistics.”

The tables following give page counts for the past two years.

The Annals of Statistics

Issue	2004 printed pages	2005 printed pages
February	406	462
April	434	514
June	471	478
August	467	527
October	561	524
December	433	493
Total	2772	2998

Statistical Science

Issue	2004 printed pages	2005 printed pages
February	218	110
May	168	93
August	174	111
November	177	116
Total	737	430

The February 2006, April 2006 and June 2006 issues of *The Annals of Statistics* have 558, 489 and 531 pages, respectively. The 2006 volume will have about 3050 pages.

The February 2006 issue of *Statistical Science* has 111 pages, and the 2006 volume will have about 450 pages.

For the most recent five years the size of *The Annals of Statistics* has grown from approximately 1800 pages to roughly 3000 pages. The following table gives details.

The Annals of Statistics

Year	Printed pages	No. of articles ¹
2002	1809	64
2003	2092	76
2004	2772	94
2005	2998	98
2006	3050 ²	101

¹A discussion paper is counted as one article, and corrections and addenda are not included in the count.

²Estimated

For the years 2002-2005 the printed pages for *Statistical Science* totaled 467, 531, 737 and 430, respectively.

Annual Report - *Statistical Science*
Edward I George, Executive Editor
June, 2006

As of May 31, 2005, 22 manuscripts were at various stages of review or revision for *Statistical Science*. From June 1, 2005 – May 31, 2006, an additional 91 manuscripts were submitted. Of the total 114 manuscripts considered during this period, 49 were rejected, 36 are still in various stages of review or revision, and 29 have been accepted.

Month	Received	Rejected	Under review or revision	Accepted
Pre Jun05	22	5	5	12
June 05	4	1	3	
Jul 05	4	3	1	
Aug 05	10	5	5	
Sept 05	4	2	2	
Oct 05	9	6	3	
Nov 05	6	5	1	
Dec 05	6	3	3	
Jan 06	13	3	2	8
Feb 06	11	2	3	6
Mar 06	6	1	2	3
Apr 06	11	7	4	
May 06	8	6	2	
Total	114	49	36	29

I am pleased to report that both the quality and the quantity of unsolicited submissions to *Statistical Science* appear to be steadily increasing. We currently have a backlog of more than three issues. A special issue on Statistics in Electronic Commerce is currently in press, and a special issue on Reliability is almost complete. I anticipate that the total manuscript pages for 2006 will be around 500. Roughly the same number of manuscript pages is planned for 2007.

Although it took some getting used to, the EJMS system has begun to fulfill its promise. For this, I am very grateful to both Mattson Publishing Services and VTEX, who have been very responsive to my needs. With only two exceptions, all submissions to *Statistical Science* since June 1, 2005 have come through this system. The vast majority of interactions between me and the Editors and between me and the authors now occur within the system. However, I don't believe there is much, if any, interaction within the system between the Editors and referees, not that this is a problem. I am hopeful that as we go forward, EJMS will be enhanced to provide more record keeping summaries.

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, Patrick Kelly, Geri Mattson and Paul Shaman.

To: IMS Council
From: Chris Burdzy, IMS Web editor
Re: annual report

I have assumed the function of the IMS Web editor a few months ago. The previous Web editor, Hermant Ishwaran and the previous Webmaster, Arti Ishwaran, did a tremendous job of developing a very substantial and informative Web site for the IMS. The current enormous size and complexity of the Web site are the results of the rapid growth over the last few years. The size and complexity of the current Web site also necessitate its fundamental overhaul.

For the last few months, the current Web site did not undergo any substantial changes. All my energy has been devoted to the creation of the new Web site, with contents mostly based on the current Web site.

The technical development is done by Andrzej Tyburczyk, based in Lublin, Poland. He is a computer programmer whom I have known for many years. One of the reasons for contracting in Poland is that the price for the main development of the Web site is \$5,000, about one quarter of what it would cost in the US.

Other people involved in the development process are Laila Hakim, our current Webmaster (Arti Ishwaran resigned citing personal reasons), Elyse Gustafson providing crucial advice on many issues, Jim Pitman who envisioned the idea of developing database(s) for the IMS Web site and other electronic services, and Tati Howell working on the artistic aspects of the Web site.

On the technical side, the new Web site will be based on open source software - PHP, Mysql and [Mambo](#).

Some of the major parts of the project finished so far, in addition to the basic structure, include the creation of the databases for meetings and jobs.

Some of the modifications that still have to be done include:

- (i) rearrangement of the content, to make it more clear (to be done by Chris Burdzy)
- (ii) fine tuning of the artistic appearance (to be done by Tati Howell)
- (iii) development of a bookstore, to replace the current scattered pages that sell publications and memberships (to be done by Andrzej Tyburczyk).

The bookstore development will cost some extra money and will be the most challenging part of the development on the technical side.

Realistically, the new Web site will not go online for a few months. Comments and suggestions are welcome from all interested people, including members of the Council.

Respectfully,
Chris Burdzy