

XIII CLAPEM: Latin American Congress of Probability and Mathematical Statistics

September 22-26, 2014, Cartagena de Indias, Colombia

PAUL EMBRECHTS^a

DEPARTMENT OF MATHEMATICS, ETH ZURICH, SWITZERLAND

About 240 students and researchers from 21 countries worldwide found each other for the period September 22-26, 2014, in Cartagena de Indias (Colombia) for the XIIIth CLAPEM conference. The countries represented included: Argentina, Belgium, Brazil, Chile, Colombia, Costa Rica, Denmark, France, Germany, India, Italy, Luxemburg, Mexico, Peru, Puerto Rico, Spain, Switzerland, UK, Uruguay, USA and Venezuela. The CLAPEM conferences go back to an initiative in the late 1970s, very much driven by Klaus Krickeberg within the Bernoulli Society for Mathematical Statistics and Probability, a subsection of the International Statistical Institute. The first CLAPEM took place in Caracas (Venezuela) in 1980, and CLAPEMs have been organized typically every two to three years. I personally have been privileged to have participated in two previous conferences: CLAPEM IV in Mexico City and CLAPEM VIII in Havana. These two conferences left a lasting impression on me: in this respect, CLAPEM XIII was no exception!

The chair of the Organizing Committee, Liliana Blanco Castañeda and her colleagues from the Universidad Nacional de Colombia, Los Andes, Antonio Nariño, Cartagena, Central, EAFIT, Industrial de Santander, Pedagógica y Tecnológica de Colombia and Universidad Sergio Arboleda managed a perfectly organized event at the Hotel Caribe, Cartagena de Indias. The Scientific Committee, presided by Ricardo Fraiman (Universidad de la República, Uruguay), offered participants an exciting and broad spectrum of the field of mathematical statistics and probability. The scientific programme was subdivided into 3 short courses, 5 plenary conferences, 15 invited sessions, 16 contributed sessions and 2 very well attended poster sessions. Special scientific events included a session by Reguis Guillaume on “Challenges for the French-Colombian Scientific Cooperation”, the Aranda Ordaz Award Session and the Special Session dedicated to Victor Yohai. Various universities were able to present themselves to the students at special information boots, and the statistical software company SAS held a session on “Probability and Mathematical Statistics: Foundation for Data Science”.

^aProfessor. E-mail: embrechts@math.ethz.ch

The three short courses offered a sufficiently broad spectrum of theory and applications, ranging from the course by Alison Etheridge (Oxford) on “Stochastic Models of Population Genetics”, then the one by Regina Liu (Rutgers) on “Confidence Distribution (CD): A New Approach in Distributional Inference and its Applications” and finally my own course on “Topics in Quantitative Risk Management”. The five Plenary Lectures comprised Gerard Biau (Université Pierre et Marie Curie and Institut Universitaire) on “Distributed Statistical Algorithms”, Victor Rivero (CIMAT) on “Asymptotic Behaviour of First Passage Time Distributions for Lévy Processes”, Thomas Mikosch (Copenhagen) on “Asymptotic Theory for the Sample Covariance Matrix of a Heavy-Tailed Multivariate Time Series”, Roberto Imbuzeiro Oliveira (IMPA) on “Stochastic Processes with Random Contexts: A Characterization and Adaptive Estimators for the Transition Probabilities” and Carenne Ludena (Universidad Central de Venezuela) on “Multifractal Statistics”. No doubt a highlight was the Aranda Ordaz Award – Invited Session with as award recipients for their excellent PhD theses: Alejandro Cholaquidiz (Universidad de la Republica, Uruguay) on “Geometric Measure Techniques in Set Estimation” and Julian Facundo Martinez (Universidad de Buenos Aires) on “Variational Description of Gibbs-non-Gibbs Dynamical Transitions for Spin-Flip Systems”. Francisco Aranda Ordaz was one of the local organizers of the 1990 CLAPEM meeting in Mexico City; he died in very tragic circumstances shortly after that conference. I personally very much recall Francisco as a first class scientist and a true gentleman. The award is given in his remembrance.

I refrain from singling out other invited and/or contributed talks or poster session presentations. The high attendance rates were a clear proof for the interest shown in the various topics as well as for the overall quality of the presentations. The topics were wide-ranging from more methodological research in probability theory, mathematical statistics and stochastic processes, to applications in numerous fields of science, industry and government.

As to logistics: the local organizing committee very wisely chose a place (Hotel Caribe) with fine conference rooms, also offering excellent opportunities for further discussions over coffee and lunch breaks. This I personally find extremely important! Both the lunches as well as coffee were served only seconds away from the lecture rooms and all participants were either seated together (lunch) or standing in smaller groups in a lush courtyard during the coffee breaks. The official conference photograph, taken at the site of morning and afternoon coffee, amply shows the wonderful setting. After a while, the non-Colombians got used to the stunning keel-billed toucans trying to get a piece of once cake, and those with some left over jetlag problems very much envied the sloths in the trees which always seemed to have time for a nap. If that was not enough, you could spot in the hotel grounds iguana and even the occasional small deer strolling down the hotel corridors.

As for the social programme, the old walled city of Cartagena de Indias, a UNESCO World Heritage Site, was only a short taxi drive or a longer beach-side walk away from the hotel. As a consequence, Cartagena was there for all to enjoy in the evenings or on the free Wednesday afternoon. Whether one went for admiring the colorful colonial buildings, covered with flowers, listening to the son Cartagena music, going for a stroll along the coast or just enjoy a relaxing drink with some

typical local food, all participants were no doubt enchanted by this extremely friendly and inviting Caribbean coastal town. The official conference dinner at the Club Naval on Thursday evening, as well as the opening reception at the Claustro La Merced offered participants more than just a glimpse of Colombian culture including exquisite food, music and excellent dancing.

The CLAPEM meetings have grown into highly regarded scientific conferences in probability and mathematical statistics. No doubt the Latin American locations offer that bit of extra, but for me, much more important is the strong participation of younger students and beginning academics from the region. That makes the CLAPEMs so unique. I therefore take great pleasure in congratulating the Local Organizing Committee, the Scientific Committee, the various sponsors, and last but not least all participants for their valuable contribution to the success of CLAPEM XIII.

Muchas Gracias!

Paul Embrechts, Zurich, October 9, 2014.