
Vita

CEREMADE

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Married, two children (16 and 19)

Date of birth: 9th of September 1961

Place of birth: Villedieu-les-Pöeles, France

Nationality: French

Education

Maîtrise de Mathématiques Pures	Université Paris 6	1984
Diplôme de Statisticien-Economiste	ENSAE (Paris)	1985
D.E.A. de Mathématiques Pures	Université Paris 6	1985
Thèse (Ph.D.) de Mathématiques	Université de Rouen	1987
Habilitation à diriger des recherches	Université Paris 6	1991

Positions

- 10/** Senior member of the Institut Universitaire de France (IUF)
- 05/** Exceptional-class professor of Statistics at Université Paris-Dauphine.
- 02/10** Head of the Statistics Laboratory, Centre de Recherche en Economie et Statistique (CREST), INSEE, Paris.
- 06** Visiting Erskine Professor, University of Canterbury, Christchurch, New Zealand.
- 05/** Adjunct Professor of Statistics at QUT (Queensland University of Technology).
- 00/05** First-class professor of Statistics at Université Paris-Dauphine.
- 98/00** First-class professor of Statistics at Université de Rouen.
- 94/98** On leave at Centre de Recherche en Economie et Statistique (CREST), INSEE, as Head of the Statistics Laboratory.
- 92/05** Adjunct professor of Probability and Statistics at Ecole Polytechnique, Palaiseau.
- 92/94** Professor of Statistics at Université de Rouen.
- 89/92** Maître de Conférence (Assistant Professor) at Université Paris 6.

88/89 Visiting Professor at Cornell University, Mathematics Department.

87/88 Visiting Professor at Purdue University, Statistics Department.

Teaching experience

- *Undergraduate*

- Algebra, Univ. Rouen, 1998/2000.
- Calculus, Univ. Rouen, 1992/94 and 1998/2000.
- Complex calculus, Univ. Paris 6 (ISUP), 1989/90.
- Probability, Univ. Rouen, 1998/2000.
- Statistics, Univ. Rouen, 1992/94, and Univ. Paris-Dauphine, 2000/05.
- R programming and exploratory Statistics, Univ. Paris-Dauphine, 2002/ .

- *Graduate*

- Mathematical Statistics, Univ. Paris 6 (ISUP), 1991/92, ENSAE, 1995/96, Ecole Polytechnique, 1992/2005, and Univ. Paris-Dauphine, 2000/04.
- Probability Theory, Ecole Polytechnique, 1992/2005.
- Bayesian Statistics, Univ. Paris 6 (ISUP), 1991/93, ENSAE, 1994/98 and Univ. Paris-Dauphine, 2000/04.
- Bayesian analysis, Univ. Paris 6, 1991/93–1996/98, Univ. Rouen, 1992/94, and Univ. Paris-Dauphine, 2002/10.
- Bayesian case studies, Univ. Paris-Dauphine, 2000/04.
- Simulation methods, Univ. Rouen, 1994/96, 1999/2000, Univ. Paris 6, 1995/2000, Univ. Paris-Dauphine, 2000/09 and ENSAE 2011/2012.

- *Post-graduate*

- Hidden Markov Models, CREST, 1997.
- Latent variable models, Univ. Paris-Dauphine, 2000.
- Population Monte Carlo, CREST, 2003.
- A re-appraisal of Jeffreys' *Theory of Probability*, CREST, 2006, 2008.
- Experimental study of stochastic volatility models, CREST, 2007.
- Reading Keynes' *Treatise on Probability*, CREST, 2010.
- Reading seminar *revisiting the classics*, Univ. Paris-Dauphine, 2010/ .
- Reading Jaynes' *Probability Theory*, CREST, 2010.
- Theoretical foundations of ABC, CREST, 2012.

- *Summer Schools*

- *Bayesian Statistics*, Société Française de Statistique, CIRM, Luminy (FR), 5–9 October 1998 and ISBA 2008, Hamilton Island, 20–21 June 2008.

- *Bayesian model choice*, Società Italiana di Statistica, Cagliari (IT), 22–25 October 1999 and Young European Statistician Workshop (YES-III), Eurandom, Eindhoven, 5–7 Oct. 2009
- *Simulation methods*, Séminaire Paris–Berlin, Garchy (FR), 25–28 September 2000.
- *MCMC Theory*
 - Wharton University, Philadelphia, 1–10 November 2010
 - Universidad Autonoma Madrid (UAM), Madrid, 27–31 October 2009 and 13–15 April 2011
 - Universidad Simon Bolivar, Caracas (Venezuela), 23–26 October 2006
 - University of Klagenfurt - statGIS Summer School 2006, Klagenfurt (Austria), 11–13 September 2006
 - Universidad Carlos III, Madrid (SP), 24–26 April 2005
 - Machine Learning Summer School (MLSS) 04, Berder (FR), 12–14 September 2004
 - ISBA 2004, Valparaiso, Chile, 23–28 May 2004
 - StatNet course, University of Oulu, 15–20 April 2004
 - Universita Ca’Foscari, Venezia (IT), 24–26 October 2003
 - 3ième Cycle Roman de Statistique, Les Diablerets (CH), 22–26 February 2003
 - Ecole d’été Paris–Amsterdam, Luminy (FR), 2–5 September 2002
- *Bayesian Core*
 - * Hierarchical models in Ecology, Banff Research Station, Banff, Canada, 10–12 September 2010
 - Frontiers of Statistical Decision Theory, San Antonio, USA, 17–20 March 2010
 - Gran Paradiso National Park, Cogne, Italy, 13–17 July 2009
 - Universita di Padova, Italy, 28 April 2009
 - Queensland University of Technology, Brisbane, Australia, 3–10 August 2008
 - Boston Chapter of the ASA, Boston (USA), 16 October 2007
 - University of Canterbury, Christchurch, New Zealand, 15 July–10 August 2006
- *ABC methods*, Universita La Sapienza, Roma, 27 Feb.–2 Mars 2012

Doctoral experience

- *Theses and habilitations directed*
 - Kaniav Kamary (*Bayesian model choice via prediction*, started in 2012), supported by an Iranian Education Ministry grant.
 - Marco Banterle (*Summary statistic selection for ABC algorithms and application to epidemiology*, started in 2012), supported by an Education Ministry grant.
 - Sofia Tsepletidou (*Méthodes de Monte Carlo et particulières dans les processus de vieillissement*, started in 2011), supported by an Education Ministry grant.
 - Nicolas Chopin, professor at ENSAE (Paris) (*Contributions to Bayesian computational statistics*, defended in December 2010 at Université Paris-Dauphine).
 - Randal Douc, Professor at INT, Evry,
 - Gersende Fort, CNRS CR1 (*Méthodes de Monte Carlo et chaînes de Markov pour la simulation*, habilitation defended in 2010 at Université Paris-Dauphine).

- Pierre Jacob (*Sequential particular methods for latent variable models*, defended in 2012 at Université Paris-Dauphine), now postdoctorant at NUS.
- Mathilde Bouriga (*Bayesian estimation of covariance matrices*, defended in 2012 at Université Paris-Dauphine), employed by EDF (Electricité de France), co-directed with Jean-Michel Marin.
- Aude Grelaud, lecturer at ENSAI, Bruz (*Selection biases and model choice in phylogenetic trees*, defended in 2009 at Université Paris-Dauphine), co-directed with François Rodolphe (INRA).
- Stéphane Grégoir, Professeur and Head of Research at EDHEC Business School (*Contributions to the linear representation and the statistical analysis of multivariate processes*, defended in 2009 at Université Paris-Dauphine).
- Fazdollah Lak, Assistant Professor at Teheran University, Iran (*Bayesian and empirical Bayes analysis of ARCH models*, defended in 2008 in Teheran).
- Antonio Parisi, Lecturer (*Population Monte Carlo for mixture models*, defended in April 2008 in Pavia), co-directed with Brunero Liseo (Roma “La Sapienza”).
- Gholamhussein Gholami, Assistant Professor at Urmia University, Iran (*Bayesian analysis of change point structures*, defended in February 2008 at Université Paris-Dauphine).
- Jean-Michel Marin, Professor at Université de Montpellier (*Computational methods in Bayesian Statistics*, habilitation defended in December 2007 at Université Paris-Dauphine).
- Roberto Casarin, assistant Professor at Università di Brescia (*Latent variable models with α -stable innovations*, defended in November 2007 at Université Paris-Dauphine).
- Arafat Tayeb, postdoctoral researcher at Université Laval (CND) (*Bayesian modelling of semi-Markov hidden models*, defended in November 2006 at Université Paris-Dauphine).
- Billy Amzal, European Food Safety Authority, Parma (IT) (*Particule systems for design of experiment*, defended in December 2004 at Université Paris-Dauphine), co-directed with Eric Parent (ENGREF, Paris).
- Nicolas Chopin, professor at ENSAE (Paris) (*Longitudinal models, large datasets, and particule systems*, defended in March 2003, at Université Paris 6).
- Randal Douc, Professor at INT, Evry, (*Convergences of MLEs in hidden Markov models*, defended in January 2001 at Ecole Polytechnique, Paris), co-directed with Eric Moulines (ENST).
- Anas Altaieb, Professor at University of Damas, Syria (*Simulation via defensive mixtures and applications*, defended in June 1999 at Université de Rouen).
- Judith Rousseau, Professeur at Université Paris-Dauphine (*Frequentist performances of reference priors and asymptotic properties of Bayesian procedures*, defended in October 1997 at Université Paris 6).
- Anne Philippe, Professor at Université de Nantes (*Simulation methods via Riemann sums*, defended in January 1997 at Université de Rouen).
- Mustafa Bacha (*Censored longitudinal data and Gibbs sampling*, defended in March 1996 at Université de Rouen), co-directed with Gilles Celeux (INRIA).
- Jérôme Dupuis, Maître de conférence at Université Paul Sabatier (Toulouse) (*Capture-recapture models for heterogeneous populations*, defended in January 1995 at Université Paris 6).
- Nathalie Caron, INSEE civil servant (*Noninformative Bayesian testing*, defended in June 1994 at Université de Rouen).

- *Postdoctoral advisees*
 - Robin Ryder (University of Oxford), Oct. 2009–Sept. 2011.
 - Vivekananda Roy (UF, Gainesville), Mai–July 2008.
 - Darren Wraith (QUT, Brisbane), Nov. 2007–July 2009.
 - Ioannis Vrontos (TMR, Athènes), Mars 2001–Sept. 2001.
 - Fabio Divino (TMR, Rome), Fév. 2001–Juin 2001.
 - Merrilee Hurn (TMR, Bath), Sept. 1998–Juillet 1999.
 - Marianne Gruet (INRA), Sept. 1994–Juillet 1995.

- *Reviewer of the Ph.D. theses of* Christophe Abraham (U. Montpellier, 1998 and 2004, HDR), Pierre Aillot (U. Rennes 1, 2004), Rémi Bardenet (U. Paris-Sud, 2012), Halima Bensmail (U. Paris 6, 1995), Nicolas Bousquet (U. Paris Sud, 2006), Mathieu Brezovski (U. Strasbourg, 2005), Pierre Bunouf (U. Rouen, 2006), Pierre-Yves Bourguignon (U. Evry, 2005), Virgile Caron (U. Paris 6, 2012), David Causeur (U. Vannes, 2005, HDR), Roger Collet (U. Paris 1, 2007), Pierre Druihlet (ENSAI, 2006), Cyrille Dunaury (Telecom SudParis, 2012), Jean-Baptiste Durand (IMAG, U. Grenoble, 2003), Xení Dimakos (U. Oslo, 2000), Jean-Luc Dortet-Bernadet (U. Toulouse 3, 1999), Alastair Fearnside (U. Glasgow, 2007), Gersende Fort (ENST, Paris, 2001), Thierry Fhamy (ENGREF, Paris, 1997), Ana Arribas Gil (U. Paris 11, 2007), Evans Gouno (U. Marne-la-Vallée, 1995), Jean-Marie Grouin (U. Paris 5, 1995), Ouagnina Hili (U. Strasbourg, 1995), Roman Holenstein (U. British Columbia, Vancouver, 2009), Ajay Jasra (Imperial College London, 2006), Mohamad Khaled (U. Paris 1, 2008), Emmanuel Monfrini (U. Paris 6, 2001), Florence Muri (U. Paris 5, 1997), Patrick Lepelletier (U. Rouen, 2004), Luc Perreault (UQAM, Montréal, 2000), Dennis Prangle (University of Lancaster, 2011), Oliver Ratmann (Imperial College London, 2009), Mohamed Rebaï (INA-PG, 1995), Christelle Robert (INA-PG, 1996), Alireza Roodaki (Supelec, 2012), Guillaume Saint-Pierre (U. Toulouse 3, 2003), and Gilles Zalamansky (ENS-Ulm, 1996).

Administrative duties

- Head of the Statistics Laboratory at CREST, INSEE, from 1992 to 2000 and from 2002 to 2010 (budget planning, budget management, recruitments, Ph.D. student support, seminars, technical report editing)
- Chair of the Hiring Committee (Commission de Spécialistes), Université Paris-Dauphine, from 2002 to 2008 and Head of the Search Committee since 2008. Member of the Hiring Committee at Université Paris 6 in 2010 and at Université Aix-Marseille in 2011.
- Coordinator of International Relations for the Math Department at Université Paris-Dauphine since 2005.
- Local coordinator of the ANR (Agence Nationale pour la Recherche) grants ADAP'MC, Misgepop (2005-2008), Ecosstat (2005-2009), BigMC and EMILE (2009-2011).
- Member of the Research Committee, Royal Statistical Society, 2001-2005 and 2006-2010 (*ex-officio*).
- Coordinator of a CNRS ACI 'Interface des Mathématiques' grant on Particle Filtering, Decision Theory and Environmetrics, 2004-2006.
- Co-responsible (with O. Cappé, ENST) of a CNRS grant "Modélisation et simulation numérique" in 1997-1998.

- Coordinator for France of an EEC TMR (Travel and Mobility of Researchers) network on spatial and computational statistics (*Computational and Spatial Statistics Network*) in 1997–2001.

Editorial duties

- Co-editor of the *Journal of the Royal Society Series B*, from 2006 to 2009.
- Book editor of *CHANCE* since 2011.
- Associate Editor for
 - *Annals of the Institute of Statistical Mathematics* (2003–2005),
 - *Annals of Statistics* (1998–2006),
 - *Bayesian Analysis Journal* (2003–2005),
 - *Journal of the American Statistical Association* (1996–1999, 2005–2008),
 - *Mathématiques et Sciences Humaines* (2000–2002),
 - *Sankhyā, The Indian Journal of Statistics* (1999–2002, 2010–),
 - *Statistical Science* (2000–2004, 2012),
 - *TEST: the Journal of the Spanish Statistical Society* (1994–1997, 2000–2003).
 - *TOMACS: Transactions on Modelling and Computer Simulation* (2010–).
- Reviewer for *Foundation for Research Development* (South Africa), *EPSRC* (UK), *Finnish Academy of Sciences*, *Ireland Science Foundation*, *Swedish Research Council*, *National Science Foundation* (panel member) and *National Sciences and Engineering Research Council of Canada* about individual and collective research grant allocations.

Grants and rewards

- Nomination as Fellow of the American Statistical Association (ASA) in May 2012 “*For pioneering contributions to both the theory and practice of statistics, and seminal work on hierarchical models and the development of MCMC theory and methods*”.
- AMSI (Australian Mathematical Sciences Institute) Lecturer, July-Aug. 2012.
- Erskine Professor Fellowship from the University of Canterbury, Christchurch, New Zealand, for a visit from July 6 to August 16, 2007.
- IMS 2005 Medallion Lecturer, delivered at WNAR-IMS, Fairbanks, June 2005.
- Winner of the second ‘DeGroot Prize’ at the ISBA 2004 World Meeting in Vina del Mar, Chile, for the book “The Bayesian Choice”.
- Nomination as Fellow of the Institute of Mathematical Statistics (IMS) in August 1996 “*for fundamental research in the theory of Statistics, particularly in decision theory, Bayesian methods and computational techniques, and for fostering and encouraging the growth of Statistics throughout France*”.
- Awarded the *Young French Statistician Award* in 1995 by the Société de Statistique de Paris.

- CNRS–Royal Society grant for cooperation with the University of Bristol in 2002–2003 and 2005–2006.
- Grant “Agence Nationale de la Recherche” on Calibration jointly with Université Paris-Sud and Université René Descartes in 2012–2013
- Grant “Agence Nationale de la Recherche” on Computational Methods in Ecology jointly with INRA Montpellier and INRA Avignon in 2009–2012
- Grant “Agence Nationale de la Recherche” on Large scale Monte Carlo methods jointly with Telecom Paris and Ecole des Ponts in 2009–2012
- Grant “Agence Nationale de la Recherche” on Bayesian inference on cosmological problems jointly with Institut d’Astrophysique de Paris and Laboratoire d’Astrophysique de Marseille in 2005–2009
- Grant “Agence Nationale de la Recherche” on Simulation methods for population genetics jointly with INRA Montpellier in 2005–2008
- Grant “Agence Nationale de la Recherche” on Adaptive Monte Carlo methods jointly with Telecom Paris and Ecole des Ponts in 2005–2008
- Grant “Action Concertée Incitative, Nouvelles Interfaces des Mathématiques” on ”Algorithmes particulières, optimisation stochastique et applications à l’environnement” in 2005–2008.
- Grant for a “Research Kitchen” *Highly Structured Stochastic Systems* on “*Longitudinal models, Large Datasets, and Particle Filters*” held at Villard de Lans, 19–26 January 2000.
- Travel grant from the European Science Foundation—*Highly Structured Stochastic Systems* for collaboration with Mike Titterton (Glasgow University) in 1995.
- Collaboration grant from CNRS-NSF with George Casella (Cornell University) in 1993–1995.
- Research grant from Mathematical Science Institute (Cornell University) in 1988–1989.
- Summer grants from Carleton University (Ottawa, Canada) in 1988–1989.
- Postdoctoral grant from Institut National de la Statistique et des Etudes Economiques (Paris) in 1987–1988.

Societies

- Member of the Council of Groupe MAS (Modélisation Aléatoire et Statistique) of the SMAI (Société de Mathématiques Appliquées et Industrielles) from 1993 to 1996.
- Member (Fellow) of the Institute of Mathematical Statistics since 1987, member of the Nominating Committee in 1997, of the Committee on Fellows in 2004–2006, and of the IMS Council in 2003–2006 and since 2011.
- Member (Fellow) of the Royal Statistical Society since 1997 and member of the Research Committee 2001–2009.
- Member (Fellow) of the American Statistical Association since 1997.
- Member of the International Society for Bayesian Analysis (ISBA) since 1998, member of the Nominating Committee in 1998 and 2009 (president), of the Savage PhD Prize Committee in 2001, 2007 and 2012, of the DeGroot Prize Committee in 2011, and of the Council in 2002–2005, and President of the Society in 2008.

Organisation of conferences and workshop

- ABC in Roma, Universita La Sapienza Roma, May 2013 (co-organiser with B. Liseo).
- ISBA 2012, Kyoto, 25–29 June 2012 (co-organiser of three sessions).
- Workshop on Computational Methods, ICMS, Edinburgh, March 2012 (co-organiser with M. Girolami and A. Mira).
- O-Bayes 2011, Conference on Objective Bayesian techniques, Shanghai, China, 11-15 June 2011 (member of the scientific committee).
- ABC in London, Imperial College London, May 2011 (co-organiser with M. Stumpf).
- Adap'Skiii, a satellite meeting to MCMC'Ski 3, 3-7 January 2011, Snowbird, Utah (USA) (main organiser).
- Workshop on Statistical Mixtures, ICMS, Edinburgh, March 2010 (co-organiser with K.L. Mengersen and D.M. Titterington).
- ABC in Paris, Université Paris-Dauphine, 29 June 2009 (sole organiser).
- O'Bayes 09, Conference on Objective Bayesian techniques, Philadelphia, 5–10 June 2009 (member of the scientific committee).
- ISBA 2008, Hamilton Island, 21–25 July 2008 (member of the scientific committee).
- Adap'Skii, a satellite meeting to MCMC'Ski, 6-8 January 2008, Bormio (Italy) (main organiser).
- Deuxièmes Rencontres des Jeunes Statisticiens 2005, Aussois, 02-07 Sept 2007 (member of the scientific committee).
- Workshop “Bioinformatics, Genetics and Stochastic Computation: Bridging the Gap”, Banff International Research Station, 1–5 July 2007 (co-organiser).
- O'Bayes 07, Conference on Objective Bayesian techniques, Roma, 8–11 June 2007 (member of the scientific committee).
- Premières Rencontres des Jeunes Statisticiens 2005, Aussois, 30 Aug.–02 Sept 2007 (member of the scientific committee).
- 37ièmes Journées de Statistique, 6–10 June 2005, Pau (program chair).
- Adap'Ski, a satellite meeting to MCMC'Ski, 9-11 January 2005, Bormio (Italy) (main organiser).
- Meeting on Inverse Problems, Royal Statistical Society, London (UK), 10 December 2003 (main organiser).
- O'Bayes 03, Conference on Objective Priors and non-parametric Bayes, Aussois, 15–20 June 2003 (main organiser).
- Workshop on Objective Priors, Granada (Spain), 9–12 December 2002 (member of the scientific committee).
- Journée Richard Tweedie, IHP, Paris, 19 January 2002.
- Ecole d'Eté “Advanced Computational Methods for Statistical Inference”, CIRM, Luminy, 17–22 September 2001 (co-organiser with E. Moulines).

- TMR “kitchen workshop” on Continuous Time Hidden Markov Models, Verneuil-sur-Avre, 27-30 April 2001 (organiser).
- Workshop on Statistical Mixtures and Latent-structure Modelling, ICMS, Edinburgh, 28-30 March 2001 (co-organiser with D.M. Titterton).
- Follow-up HSSS “kitchen workshop” on Large Longitudinal Models, CREST, INSEE, Paris, 2-3 November 2000 (organiser).
- Conference of the TMR Network *Computational and Spatial Statistics*, Ambleside (UK), 12-18 September 2000 (member of the scientific committee).
- Conférence COMPSTAT’00, Utrecht (The Netherlands), 21-28 August 2000 (member of the scientific committee).
- Conférence Monte Carlo and Probabilistic Methods for Partial Differential Equations, Monaco, 3-5 July 2000 (session organiser).
- Quatrièmes Rencontres Mathématiques de Rouen, Rouen, 20-21 May 2000 (co-organiser).
- HSSS “kitchen workshop” on Large Longitudinal Models, Villard de Lans, 19-26 January 2000 (organiser).
- Workshop on Objective Priors, Valencia (Spain), 11-13 June 1999 (member of the scientific committee).
- TMR workshop *MCMC’ory*, CREST, Paris, 18-19 December 1998 (main organiser).
- 31èmes Journées de l’ASU, ENSAI, Bruz, May 1998 (member of the scientific committee and (session organiser).
- First workshop of the TMR Network ‘Computational and Spatial Statistics’, Aussois, 18-23 January 1998 (main organiser).
- Journées SMAI-MAS, Toulouse, September 1996 (session organiser).
- International Biometry Conference ‘96, Amsterdam, July 1996 (session organiser).
- Rencontre Internationale sur les Mélanges, Aussois, 17-21 September 1995 (main organiser).
- 28èmes Journées de l’ASU, Jouy en Josas, May 1995 (session organiser).
- 27èmes Journées de l’ASU, Neuchâtel, May 1994 (session organiser).
- 26èmes Journées de l’ASU, Vannes, May 1993 (session organiser).

Invited conference talks

- ISBA Regional Meeting and International Workshop/Conference on Bayesian Theory and Applications (IWCBT), Banaras Hindu University (BHU), January 06-10, 2013 (plenary)
- ICERM workshop on Performance Analysis of Monte Carlo Methods, Providence, 28-30 Nov. 2012
- Conference in Honour of Peter Green, Bristol, UK, Sept. 24-27 Sept. 2012
- Australian Statistical Conference, Adelaide, Australia 9-12 July 2012

- LGM2012, Trondheim, Norway, 30 May–2 June 2012
- ISBA 2012, Kyoto, Japan, 25–29 June 2012, ISBA Lectures on Bayesian Foundations
- Confronting Intractability in Statistical Inference, Bristol, UK: 17–19 April 2012
- Challenges and Advances in High Dimensional and High Complexity Monte Carlo Computation and Theory workshop (12w5105), BIRS, Banff, 15-19 March 2012
- Advances in parallel computing, Warwick, UK, Jan. 25, 2012
- Winter Simulation Conference, Phoenix, USA, 10-14 Dec. 2011 (advanced tutorial)
- Colloquium in Honor of Hans Rudolf Künsch, Zürich, Switzerland, 2-3 Oct. 2011
- Computational Methods in Applied Sciences Workshop, Columbia University, New York, 23-25 Sept. 2011
- Thomas Bayes 250th anniversary, University of Edinburgh, Scotland, 2-5 Sept. 2011
- Joint Statistical Meeting, Miami, USA, 1–5 Aug. 2011
- Richard von Mises Lecture, Berlin, Germany, 1 July 2011
- O-Bayes 2011, Shanghai, China, 10 June 2011
- Colloquium for the retiral of D.M. Titterington, Glasgow, Scotland, 30 May 2011
- ABC in London, Imperial College London, 5 May 2011
- Latent Gaussian models, Zürich, Switzerland, 2 Feb. 2011
- Joint Statistical Meeting, Vancouver, Canada, 2–5 Aug. 2010
- 45th Meeting of the Italian Statistical Society, Padova (IT), 16-18 June 2010
- CRiSM Workshop on Model Uncertainty, University of Warwick, 30 May–2 June 2010
- Frontiers of Statistical Decision Theory, San Antonio, USA, 17-20 March 2010
- Workshop MCMC Convergence and Estimation, Athens University of Economics and Business, 13-15 Sept. 2009
- Joint Statistical Meeting, Washington DC, 30 July–5 Aug. 2009
- MaxEnt2009, Oxford, Mississippi, 4-9 July 2009.
- Third Rimini Bayesian econometrics workshop, Rimini (Italia), 1-2 July 2009
- O'Bayes 09, Philadelphia, June 4-9 2009
- EPSRC Symposium Workshop on Markov Chain-Monte Carlo, University of Warwick, 16-19 March 2009
- Fall school on Random media, phase transitions and information theory, IHP, Paris, 15 Sept. 2008 Opening workshop of the SAMSI Program on Sequential Monte Carlo, Durham (USA), 7-10 Sept. 2008
- Opening workshop of the SAMSI Program on Sequential Monte Carlo, Durham (USA), 7-10 Sept. 2008
- World meeting of ISBA, Hamilton Island (Australia), 20–27 July 2008

- Conference in honor of Reuven Rubinstein, Sandbjerg (Denmark), 14–16 July 2008
- Computational Economics Conference, Sorbonne, 26–28 June 2008
- SSC-SFDS conference, Ottawa, 24–27 May 2008
- Statistical Theory and Methods for Complex, High-Dimensional Data, Isaac Newton Institute, Cambridge, 21–27 April 2008
- 20th Annual Conference on Statistics and Modelling in Human and Social Science, Cairo (Egypt), 24–26 March 2008
- 9th Bayesian Brazilian meeting, Sao Paulo, 23–27 Feb. 2008
- Deuxièmes Rencontres des Jeunes Statisticiens, Aussois, 2-7 Sept. 2007 (senior speaker).
- Joint Statistical Meeting, Salt Lake City, 28 July–2 Aug. 2007
- Workshop “Bioinformatics, Genetics and Stochastic Computation: Bridging the Gap”, Banff International Research Station, July 1–5 2007.
- Workshop “MCMC, IS, Nice”, Nice, 10–11 June 2007
- Sixth Conference on Objective Bayesian Methods (O’Bayes 6), Roma 8–11 June 2007
- Third Cape Cod Monte Carlo conference, Harvard (MA), 12–14 May 2007
- 8th Iranian Statistical Conference 06, Shiraz, 22–24 Aug. 2006
- ASC/NZSA Annual Meeting, Auckland (New Zealand), 3–6 July 2006
- Scotland and Northumberland Statistics Day, Edinburgh, May 26
- SYSCAD 06, Newcastle (Australia), 29–31 March 2006
- “Frontiers of theoretical Statistics”, University of Florida, Gainesville (USA), 10–13 January 2006
- Annual meeting of the Switzerland Statistical Association, Zurich, 9–11 Nov. 2005.
- Annual meeting of the Austrian Statistical Association, Klagenfurt, 18 Oct. 2005.
- Workshop on Model Choice, Oberwolfach (Germany), 16–21 Oct. 2005.
- Premières Rencontres des Jeunes Statisticiens, Aussois, 30 Aug.–02 Sept 2005 (senior speaker).
- WNAR 2005, 21-24 June 2005, Fairbanks, Alaska (Medallion Lecture).
- 51 Biometrischen Kolloquium, Martin-Luther-Universität Halle-Wittenberg (Germany), 21–23 March 2005.
- Quatrièmes Journées du groupe MAS de la SMAI, Nancy (FR), 6-8 Sept. 2004.
- Second Cape Cod conference, Harvard (MA), 27-28 August 2004.
- Bayesian Nonparametric Workshop, Roma (IT), 13-15 June 2004.
- Annual meeting of the Italian Statistical Society, Bari (IT), 9-11 June 2004.
- Markov Chain Monte Carlo: innovations and applications, IMS, Singapore, 16-24 March 2004.

- Principal discussant at the meeting on Inverse Problems, Royal Statistical Society, London (UK), 10 December 2003.
- Monte Carlo Methods, AMSI, Melbourne (Australia), 6-10 November 2003.
- Practical Bayes 5, Milton Keynes (UK), 27-30 July 2003.
- Young European Statisticians Meeting, Ovornaz (CH), 21-24 September 2003.
- Conference on Objective Priors and non-parametric Bayes (O'Bayes 03), Aussois, 15-20 June 2003.
- Principal discussant on Kong, McCullagh, Nicolae, Tan, and Meng, meeting of the Royal Statistical Society, London (UK), 12 December 2002
- Principal discussant on Brooks, Giudici and Roberts paper, Ordinary meeting of the Royal Statistical Society, Banff (Canada), 30 July 2002
- IMS Annual Meeting, Banff (Canada), 29-31 July 2002
- Journées de l'Association Belge de Statistique, Ostende (Belgique), 12-13 October 2001
- Recent Advances in Bayesian Econometrics, GREQAM, Marseille, 14-15 June 2001
- IS2 tutorial on mixtures of distributions, INRIA, Grenoble, 9 March 2001
- HSSS Workshop on Structured Longitudinal Data Models, Louvain-la-Neuve (Belgium), 22-23 January 2001
- "Monte Carlo in the new Millenium", University of Florida, Gainesville (USA), 12-14 January 2001
- Journées méthodologiques de l'INSEE, Paris, 4-5 December 2000
- HSSS Closing Workshop, CIRM, Luminy, 15-19 November 2000
- Joint ASA-IMS Meeting, Baltimore, Maryland (USA), 8-12 August 1999
- Workshop on Objective Priors, Valencia (Spain), 11-13 June 1999
- Compstat'98, Bristol (UK), 24-28 August 1998
- Workshop on Non-Linear Time Series, Isaac Newton Institute, Cambridge (UK), 15-25 July 1998
- Sixth Valencia International Meeting on Bayesian Statistics, Alcossebre (Spain), 26 May-1 June 1998
- Workshop on MCMC Methods for Spatial Statistics, Aussois, 18-2 January 1998
- HSSS workshop on Variable Dimension Models, Brockenhurst (UK), 21-24 September 1997
- Workshop on Model Choice and Variable Selection, Cagliari (Italy), 15-17 June 1997
- Journée de l'Association Suisse de Statistique, Berne (Switzerland), 24 May 1997
- Principal discussant on Richardson and Green paper, Ordinary meeting of the Royal Statistical Society, London, 15 January 1997
- Journées SMAI – Modélisation aléatoire et Statistique, Toulouse, 23-25 September 1996

- HSSS workshop on *Modelling highly structured stochastic systems: model building and model interpretation*, CIRM, Luminy, 4–9 June 1995
- 28èmes Journées de l’ASU, Jouy en Josas, May 1995
- 27èmes Journées de l’ASU, Neuchâtel (Suisse), 24–27 May 1994
- Second Bayesian Conference on Case Studies, Pittsburgh, Ohio (USA), 10–12 October 1993
- IMS Western Regional Meeting, Laramie, Wyoming (USA), 27–30 June 1993
- Fifth Valencia International Meeting on Bayesian Statistics, Alicante (Espagne), 6–14 June 1993
- Fifth Purdue Symposium on Statistical Decision Theory and Related Topics, West Lafayette, Indiana (USA), 14–20 June 1992
- Workshop on Decision Theory, Obberwolfach (Allemagne), 27 October–2 November, 1991
- Workshop on Conditional Inference, Ithaca, New York (USA), 8–16 June 1991
- Fourth Valencia International Meeting on Bayesian Statistics, Peniscola (Espagne), 13–21 April 1991
- IMS Eastern Regional Meeting, Lexington, Kentucky (USA), 20–22 March 1989

Visits

- Brigham Young University, Provo, Utah: 7–10 December 2011
- Cambridge University, England: 15–25 July 1998, 16–19 December 1999, 11–14 April 2000, 21–27 April 2008, 27–30 April 2010, 27–29 January 2012.
- Carleton University, Ottawa, Ontario: June–August 1988, June–July 1989, August 1991.
- Colorado State University, Fort Collins, Colorado: July–August 1993.
- Cornell University, Ithaca, New York: July 1990, February 1991, 8–16 June 1991, 10–27 February 1992, 21–29 June 1992, 20 September – 10 October 1993, 28 February–10 March 1995, July 1995, July 1997, 11–17 August 1999.
- Queensland University of Technology (QUT), Brisbane, Australia: 2–14 August 2008,
- SAMSI (Statistical and Applied Mathematical Sciences Institute), Research Triangle Park, North Carolina: 7–10 Sept. 2008, 26 Oct.–2 Nov. 2008.
- University of Florida, Gainesville, Florida: 2–7 August 1999, 10–14 January 2001, 21–28 Feb. 2007.
- Purdue University, Lafayette, Indiana: 20–30 May 1989, 1–15 August 1990, July 1991.
- University of Bristol, England, 10–17 April 2001, 22–26 April 2002, 12–19 April 2003, 6–10 December 2003, 2–11 August 2005.
- University of Canterbury, Christchurch, New Zeland, July 6–August 16 2006.

- Universidad Autonoma de Madrid (UAM), Spain: 24–30 October 2009, 10–13 April 2011
- Universidad de Granada, Spain: 24–30 October 2002, 28 Oct.–4 Nov. 2007.
- University of Glasgow, Scotland: 23 October–3 November 1995, 7–18 April 1997, 9–18 April 1998, 26 February–5 March 1999, 8–18 February 2000, 18–27 February 2002, 10–20 February 2003, 15–23 February 2004, 22–26 March 2005.
- University of Oslo, Norway: 7–11 December 2000.
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