AN OVERVIEW OF THE SYMPOSIUM ON INFERENCE FOR STOCHASTIC PROCESSES

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Abstract

Some historical snap-shots of developments in the general area of stochastic processes and statistical inference are given. An overview of the papers appearing in this volume is then presented.

1 Introduction

The Symposium on Inference for Stochastic Processes was held at the University of Georgia from May 10, 2000 to May 12, 2000. The Symposium was cosponsored by the Institute of Mathematical Statistics and was a satellite meeting of the Fifth World Congress of the Bernoulli Society. The major focus of the symposium was to provide a forum for the interchange of information on inference for stochastic processes and related applications. Partial funding by the University of Georgia's "State-of-the-Art" Conference Program, a National Security Agency Grant and a National Science Foundation Grant contributed to the success of the Symposium and is gratefully acknowledged. The Symposium attracted 79 registered participants from several countries including Australia, Belgium, Canada, Denmark, France, Germany, India, Iran, Portugal, Sweden, Taiwan, the United Kingdom and the United States of America. The program consisted of 17 sessions with 49 speakers. This volume represents selected proceedings of the Symposium.