Methodology and Computing in Applied Probability (2019) 21:661–662
https://doi.org/10.1007/s11009-019-09727-3

Editorial

Markos V. Koutras[1] · Nicolas Limnios[2] · Wendy Lou[3,4] · Thomas Taimre[5]

Received: 24 May 2019 / Revised: 24 May 2019 /
Accepted: 28 May 2019 / Published online: 27 June 2019

This issue of Methodology and Computing in Applied Probability (MCAP) contains a collection of papers based on work that was presented at the 8th International Workshop on Applied Probability (IWAP 2016) which was held in Toronto, Canada from June 19 to June 23, 2016, with researchers from over 25 countries across five continents

The IWAP conferences started in 2002 and have taken place every two years in different locations around the World; to date, workshops have been organized in Venezuela (2002), Greece (2004), the USA (2006), France (2008), Spain (2010) Israel (2012), Turkey (2014), Canada (2016) and Hungary (2018). The rapid growth in the number of participants from all continents in the workshops organized to date (more than 320 participants from 38 countries in the 2018 conference) attests that IWAP is now established as a major international conference in applied arobability, providing a forum for the dissemination and discussion of high-quality research.

The objective of the meetings is to share and exchange ideas, experiences, and techniques in the area of applied probability and to offer a platform for advancing new methodological and computational techniques. To achieve this, IWAP aims to bring together researchers and scientists engaged in applied probability covering methodology and applications from

✉ Markos V. Koutras
mkoutras@unipi.gr

Nicolas Limnios
nlimnios@utc.fr

Wendy Lou
wendy.lou@utoronto.ca

Thomas Taimre
t.taimre@uq.edu.au

[1] Department of Statistics and Insurance Science, University of Piraeus, Piraeus, Greece

[2] Applied Mathematics Laboratory, Université de Technologie de Compiègne, Sorbonne University Alliance, Paris, France

[3] Division of Biostatistics, Dalla Lana School of Public Health, University of Toronto, Toronto, Canada

[4] Department of Statistical Sciences, University of Toronto, Toronto, Canada

[5] School of Mathematics and Physics, The University of Queensland, Brisbane, Australia

diverse fields including mathematics, statistics, physics, computer science, economics, engineering, biology, chemistry, and the social and health sciences.

This issue of MCAP contains 20 articles authored by influential scholars who are experts in the area of applied probability. While editing the collection of articles, special effort was made to attract works that cover a broad spectrum of research areas. The topics of the articles that appear in this special issue include, among others, Bayesian inference, bias correction, bivariate extremes, Branching and Lamperti's random walk, Brownian motion, changepoint detection, convergence bounds for Langevin Diffusions, distribution-free and randomness tests, dynamic programming, equilibrium distributions, exponential approximations, finite automata, Gauss-Markov processes, geometric convolutions, Green functions, group testing, high-dimensional quadratic classifiers, inhomogeneous Poisson processes, Kolmogorov distances, Markov chain embedding techniques, Markovian jump-diffusive processes, MCMC methods, moments computation of truncated normal distributions, M-splines, multivariate ligand binding, nonlinear perturbations, option pricing, regime switching models, runs and patterns distributions, Semi-Markov processes, spatial point processes, spectral measures, the Gosper-Zeilberger method, time-dependent boundaries, two-stage sampling etc

Our sincere thanks go to Professor Joseph Glaz (Founder and Editor in Chief of MCAP) for his generous help in setting up this issue.

Lastly, our thanks go to our colleagues, who have submitted excellent articles, and the reviewers whose honesty, thoroughness, and thoughtfulness have been vital in achieving the very high quality of work published in the present special issue.