An introduction to the special issue "Joint IMS-ISBA meeting - MCMSki 4"

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The joint IMS-ISBA series of conferences (known as MCM-Ski), has been running since 2005, gathering computational experts in an alpine village for a 3 days meeting on Markov Chain Monte Carlo methods (and related topics), with the added perk of offering skiers the possibility to ski during the midday break. The last edition took place in Chamonix-Mont-Blanc, in the French Alps, on January 6–8, 2014, and it gathered 223 researchers from all over the world to share about their most recent work over nine parallel sessions and two poster evenings with a total of 75 posters. The program was constructed thanks to the scientific committee made of C. Andrieu (Bristol), B. Carlin (University of Minnesota), G. Fort (Telecom ParisTech, co-chair), A. Mira (University of Lugano), G.O. Roberts (University of Warwick), J. Rosenthal (University of Toronto), D. Woodard (Cornell University, co-chair), and C. Robert (Université Paris-Dauphine and University of Warwick), producing an impressive program.

The exciting novel results presented throughout the conference and the full support of the Chief-Editor Mark Girolami, led us to propose a special issue of *Statistics and Computing* to the conference participants and we received 17 submissions, including one by a poster prize winner, Alain Durmus. This special issue is now complete and we are quite glad that eleven of those submissions are part of it, once again reflecting the diversity and innovation in the field of computational Bayesian statistics. The production of such an issue would not have been possible without the hard work of guest editors (Christophe Andrieu, Brad Carlin, Nicolas Chopin, Jukka Corander, Nial Friel, Colin Fox, Heikki Haario, Chris Holmes, Galin Jones, Kerrie Mengersen, Peter Müller, Geoff Nicholls, Gareth Roberts, Håvard Rue, Robin Ryder), who first collectively examined all submissions and second handled a subset of those; of reviewers who had to operate under tight schedules; and of authors who had short time windows to return their revision. We are thus very grateful to (almost) all actors involved in this process of publishing a special issue of high quality within less than 6 months.

The Chief-Editor Mark Girolami suggested that the comments of members of the guest editorial board at the preliminary step of assessing papers should be preserved and included anonymously along with the corresponding papers. Unfortunate copyright restrictions did not allow this and we instead asked willing guest editors to compose an introduction to each of the papers in the volume.

The special issue is now in your hands and we sincerely hope you will appreciate the range and the reach of results presented therein and, provided you attended MCMSki 4, remember the exciting conference atmosphere there. We are looking forward to welcoming you at the next edition of MCMSki, now the official conference of the BayesComp section of ISBA, to take place in early 2016 in Lenzerheide, Switzerland.

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