

PARAMETER



Newsletter of the Chicago Chapter of the American Statistical Association

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Greetings!

Countdown to Paperless Parameter: 1

One more issue of the paper version of the PARAMETER will be delivered. Subsequently, an email version of the PARAMETER will be used to communicate with our members.

To continue receiving the PARAMETER, please visit us at www.chicagoasa.org and enter your email address in the upper right. By doing so, you will receive the email version of the PARAMETER as well as other pertinent announcements.

Luncheon Announcement

Noon to 1:00PM
Wednesday, April 25, 2007
The East Bank Club
500 N Kingsbury, Chicago 60610

Please join us for this exciting **Wednesday** event in the CCASA's Luncheon program.

Our February speaker is George Karabatsos, Associate Professor at UIC, and the talk is entitled *Bayesian Nonparametric Modeling*.

This talk will provide an overview of Bayesian nonparametric modeling, along with an illustrative application. This approach to statistical modeling is conditioned on a "nonparametric" prior distribution that gives positive support to the set of all sampling distributions $\{F\}$. Furthermore, under mild conditions involving the specification of the nonparametric prior distribution, posterior consistency is guaranteed, in the sense that the posterior distributions accumulate around the true distribution F_0 with probability one. In this sense, a Bayesian nonparametric model represents a true model for a given set of data (generated by a true distribution F_0).

It will also be shown that a nonparametric prior (that leads to posterior consistency) guarantees coherent statistical modeling, i.e., modeling that is consistent with the axioms of quantitative coherence. Furthermore, in passing, it will be demonstrated that under the Bayesian decision-theoretic approach to the point-estimation problem, the maximum likelihood estimate of a parameter arises as the optimal choice of point-estimate under a "noninformative" nonparametric prior.

There will be no luncheon in May, but on June 1, we are planning a summer luncheon at the Arlington Park Race Track, and our speaker will be a professional handicapper, Joe Kristufek, who will give a talk on statistical models for handicapping race horses.

Plans for our future luncheons will be included in our upcoming announcements. Lunch is \$30 for CCASA members, \$35 for nonmembers. Nonmembers, join the chapter for a year for only \$15 and get the discount plus all the benefits of membership!

Contact Lou Fogg, VP for Luncheons Phone 312-942-6239 E-mail: Louis_Fogg@rush.edu



Conference Announcement

THE AMERICAN STATISTICAL ASSOCIATION CHICAGO CHAPTER PRESENTS

Modeling Atmospheric Data and Climate Change Models

Friday May 11, 2007 8:30am - 3:00pm
Beane Hall, 13th floor of Lewis Tower, Water Tower Campus, Loyola Univ. of Chicago,
820 N. Michigan Avenue Chicago, IL 60611

Global climate models, especially those that predict global warming induced by rising greenhouse gases, have been widely publicized recently. Those of us with a statistical background, but not experts in this field, cannot help but wonder whether these models are any good at all.

Just how good are global climate models? What success do they have in predicting present-day climate? What are the challenges in simulating future climate? (In this century? In the Midwest?) How can anyone quantify the sources of uncertainty in these predictions?

>From a statistical point of view, there are even more fundamental issues here. What statistical methods are available for summarizing, modeling, estimating and visualizing spatial dependence on a global scale? How should observed data, such as data

collected by satellites, be employed in modeling atmospheric phenomena on a global scale?

Finally, you have to wonder about the effects of climate change on the environment. How do climate- ecosystem models work? Is it possible to develop statistical approaches to identify and quantify vegetation feedbacks to climate? How can these climate-ecosystem models be used to study climate- ecosystem change due to past and future rising levels of greenhouse gases?

This conference, offered by the Chicago Chapter of the American Statistical Association, will provide perspective on approaches used by experts to answer these questions.

Conference Program

8:30 a.m. - 9:15 a.m. Registration and continental breakfast

9:15 a.m. - 9:30 a.m. Conference Welcome by Gerald Funk, Conference VP

9:30 a.m. - 10:30 a.m. Kenneth E. Kunkel, Center for Atmospheric Sciences, Illinois State Water Survey: *Regional Climate Model Simulations of the Midwest U.S. Climate.*

10:30 a.m. - 10:45 a.m. Morning Coffee break.

10:45 a.m. - 11:45 a.m. Michael L. Stein, Center for Integrating Statistical and Environmental Science, University of Chicago: *Statistical Processes on a Global Scale*

11:45 a.m. - 1:15 p.m. Lunch

1:15 p.m. - 2:15 p.m. Michael Notaro, Zhengyu Liu, Robert Gallimore, Adrien Mauss, Center for Climatic Research, University of Wisconsin-Madison: *Climate-Ecosystem Modeling and Applications*

2:15 p.m. - 3:00 p.m. Question and answer session

* For more information, including abstracts of the talks, and biographical sketches of the speakers and registration information, visit the Chicago Chapter ASA website at: www.chicagoasa.org



Upcoming Events

Luncheons:

May 2007 – No luncheon

June 1, 2007 - Joe Kristufek statistical models for handicapping race horses. At Arlington Park Racetrack.

Don Hughes: 1927 – 2006

Former president of the Chicago Chapter of the ASA (1976-77) Donald Hughes died October 23 2006 in his Wilmette home. He was 79.

After working at United Airlines and General Electric, he was head of Consumer Research at Sears, initially reporting to Manuel Plotkin, overseeing 33 analysts, until his (first) retirement in 1988. He then taught business at DePaul University, worked at the Census Bureau, and consulted for Zurich Insurance.

He is survived by his wife Adelaide, a son Patrick, and a daughter Kathleen.

Chapter Historical Document Request

Do you have a file of old Chicago ASA documents: Parameter, Newsletters, agendas or other documents? We are beginning to scan and digitalize our archives and need your help. Documents that you have may fill gaps in our existing archives. Please contact Steve Maguire at 847.286.0453 if you are willing to share your copies.

Do you have experience using OCR (Optical Character Recognition) Software?

Our intention is to use Omnican 15 to convert our document archive to computer readable formats. If you have experience with any OCR software, we'd like your advice. Please share your knowledge of software selection, tips, errors to avoid, hardware selection etc. with Steve Maguire at 847.286.0453.

Editor

Editor: Steve Maguire (847) 286 0453

PARAMETER, newsletter of the Chicago Chapter of the American Statistical Association, is published 10 times a year as a service to its members. To submit material for publication, contact the Editor, Steve Maguire, email: steve@maguire-family.net.

PARAMETER provides a job listing service by publishing Positions Available and Positions Wanted, the latter being free to Chapter members. Contact the Editor for more information.

For additional information about Chicago Chapter ASA, please visit our World Wide Web site www.ChicagoASA.org. Also, visit the National ASA web site www.amstat.org.

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