

# PARAMETER



Newsletter of the Chicago Chapter of the American Statistical Association

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## Greetings!

### *Countdown to Paperless Parameter: 4*

Four more issues 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](http://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  
January 23, 2007  
The East Bank Club  
500 N Kingsbury, Chicago 60610**

Please join us for the first 2007 event of the CCASA's Tuesday Luncheon program

**Our January speaker is Fred Butzen, Vail Systems, and the talk is entitled *Pursuing a Useful System for Understanding Telephone Data.***

Vail Systems of Deerfield, Illinois, is a Chicago-area company that specializes in writing and operating systems for the automated processing of telephone calls. Its major customers include Allstate Insurance, Cablevision, GE Financial Systems, Microsoft, Best Buy, Jackson-Hewitt, and Meijer Stores. Vail has written its own telephone platforms, a major component of which is a system for collecting and storing data about telephone calls and their execution. Telephony presents a particular challenge to data collection and storage, because a single call can engage in numerous activities simultaneously, both by itself and in conjunction with other calls. Statistical analysis is used extensively in Vail's operation, both to report activity to customers, and to analyze results in order to ensure the health of its operation. This presentation describes the problems that telephony presents, how it collects data, how it stores them, and the analyses that it uses in its day-to-day operation.

Next month, on February 20, 2007 our speaker will be Joe Zbilut, from Rush University. Joe will be discussing the use of recurrence quantification analysis to describe nonlinear biological systems. The basic idea behind recurrence quantification is that the more a system recurs, the more easily we can predict its future behavior.systems—so save the Feb 20 date as well.

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](mailto:louis_fogg@rush.edu)

## *Short Course on Bayesian Statistics and Marketing*

### **Presenters:**

**Greg Allenby, Ohio State University**

**Peter Rossi, University of Chicago**

**Thursday 25 January 2007, 8:30-5:00**

**Gleacher Center**

**450 North Cityfront Plaza Drive**

**Chicago, IL 60611-4316**

**312-464-8787**

Sponsored by the Chicago Chapter Of the American Statistical Association (<http://www.chicagoasa.org/>).

### **Course summary**

The course will provide an introduction to modern Bayesian statistics in Marketing, drawing on material from the book Bayesian Statistics and Marketing using the R statistical software available at <http://www.r-project.org/>. We will lay the necessary groundwork for understanding the basics behind hierarchical modeling, and demonstrate practical application using algorithms from the R contributed package "bayesm." Topics include Bayesian theory and its application to regression and various models of discrete choice, including models with random- effects. Participants will gain an understanding of the Metropolis-Hastings algorithm and other tools needed to

estimate their own models for marketing data. Attendees are encouraged to download software onto their laptops prior to course, and to bring their laptops with them to the course.

The fee includes extensive materials, breakfast items, lunch, and refreshments for AM and PM breaks. Space is limited. To ensure yourself a place, please register early.

Questions? Contact Tony Babinec, VP Workshops ([tbabinec@sbcglobal.net](mailto:tbabinec@sbcglobal.net)).

### **Instructor Biographies**

Greg Allenby holds the Helen C. Kurtz Chair in Marketing, and is Professor of Marketing and Professor of Statistics at Ohio State University. Greg is active in both the American Statistical Association and the American Marketing Association. Greg is an ASA Fellow.

Peter Rossi is the Joseph T. and Bernice S. Lewis Professor of Marketing and Statistics at the University of Chicago Graduate School of Business. Peter is a frequent present at ASA Chicago Chapter events. Peter is an ASA Fellow.

### **Registration Fees**

Student \$145

Member \$545

Non-member \$645

[Download the registration form](#)

### *Upcoming Luncheons*

**February 20, 2007**—Joe Zbilut, Rush University—The use of recurrence quantification analysis to describe nonlinear biological systems. The basic idea behind recurrence quantification is that the more a system recurs, the more easily we can predict its future behavior.

**March 20, 2007**—Rick Runqaitis, Schaumberg Flyers GM—The difficulties and delights of being the general manager of a minor league baseball team.

**April 25, 2007**—George Karabatsos, UIC—On nonparametric Bayesian models, which are models that do not require a prior probability value to be estimated using a Bayesian approach.

### *Editor*

Editor: John Vander Ploeg (312) 220-1739

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, John Vander Ploeg, email:

[john.vanderploeg@leoburnett.com](mailto:john.vanderploeg@leoburnett.com) .

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](http://www.ChicagoASA.org). Also, visit the National ASA web site [www.amstat.org](http://www.amstat.org).

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