

PARAMETER



Newsletter of the Chicago Chapter of the American Statistical Association

Volume 51 Number 7

February 2008

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Greetings!

American Statistical Association

CCASA Tuesday Luncheon Program



February Luncheon

Luncheon Announcement

Noon to 1:30PM

TUESDAY February 19, 2008

The East Bank Club, 500 N Kingsbury, Chicago 60610

Please join us for another outstanding event in the CCASA's 2007-2008 Luncheon Program.

Our February speaker is Martha Morin - Senior Statistical Analyst, Analytic Decision Services. Ms. Morin joined TransUnion's modeling group in April of 2001. Over the course of her work history, she has completed numerous risk-related and marketing analyses for a variety of industries including retail, utility, bankcard, and insurance. These analyses include credit-risk models for a major retailer for both new account and existing account portfolios, behavior models for a major utility, and custom risk scores for a major auto insurance provider.

Abstract:

Analytic Approaches to the Subprime Mortgage crisis. The current subprime mortgage crisis is a result of a breakdown at a number of tollgates within the credit life cycle including targeting/marketing, acquisition, portfolio management, and collections. The purpose of the presentation is to review analytic techniques used in various facets of the account life cycle and how they may be used in the future to avoid a repeat of the current market conditions.

The **March luncheon** will be held on **Tuesday, March 18**, and the speaker will be **David Henry**, who is a professor at the University of Illinois at Chicago. He will discuss permutation analysis, a nonparametric approach to estimating probability values.

Plans for our future luncheons will be included in our upcoming announcements and in the Parameter. 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 other benefits of membership!

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

SOY Award 2008

2007-2008 Statistician of the Year: David Wallace of The University of Chicago

The Chicago Chapter of the ASA is pleased to announce that **David L. Wallace**, Professor Emeritus of Statistics at The University of Chicago, has been chosen to be the **2007-2008 Statistician of the Year**. The award will be presented to Professor Wallace at a ceremony in the spring. Further details will be announced at a later date.

The ASA Council of Chapters **Traveling Short Course** Committee is pleased to announce the **2008 course offerings**.

Bootstrap Methods and Permutation Tests for Doing and Teaching Statistics

March 24-27 or March 29

(deadline for applying January 31, 2008)

For more information on the courses, presenters, course application, and committee members please see the ASA website, Chapters, Traveling Courses.

Visit Online at: <http://www.amstat.org/chapters/index.cfm?fuseaction=travelingcourses>

CCASA Workshop Announcement: Save the Date!

Short Course on Applied Survival Analysis

Presenter: **Susanne May**, University of California, San Diego

Date: **Friday, March 14, 2008**

Time: **8:30-5:00pm**

Gleacher Center
450 North Cityfront Plaza Drive
Chicago, IL 60611-4316
312-464-8787

Early bird registration deadline March 1, 2008.

Course Summary

Introduction to survival analysis:

- *Survival analysis data*
- *Descriptive methods*
- *Comparison of survival functions*

Regression modeling of survival data:

- *Fitting the Cox proportional hazards model*
- *Interpretation of the fitted model*
 - *Model building strategies*
 - *Assessing model adequacy*

Extensions of the proportional hazards:

- *Stratified proportional hazards model*
- *Time-varying covariates*

Other topics:

- *Frailty models*
- *Sample size and power*

The course does not assume prior knowledge of survival analysis techniques, but familiarity with either linear or logistic regression is assumed. Mathematical details are kept to a minimum. Approaches will be illustrated with examples from health-related studies.

Early Registration Fees

Student: \$95

Member: \$395

Non-Member: \$495

* After March 1, 2008, add \$50 to the early registration fees.

The fee includes extensive materials and a copy of the book "Applied Survival Analysis: Regression Modeling of Time to Event Data, 2nd ed.," 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)

For more information, including instructor biography and registration information, visit the Chicago Chapter ASA website at <http://www.chicagoasa.org>

Statistics in Action

The New York Times recently published an article detailing the interesting relationship between real estate and the birth rate. As the housing market is such a hot topic at the moment, the idea that there may be a correlation between the two is fascinating. We thought you might want to take a look!

From the Housing Market to the Maternity Ward

By JOHN LELAND, Published: February 1, 2008

For the first time in 35 years, America's total fertility rate - the estimated number of children a woman will have in her lifetime - reached 2.1, the theoretical level required to maintain the country's population, according to recent data from the National Center for Health Statistics.

Demographers caution that it is too soon to say whether the increase is a blip or a trend, or to determine its causes, which may include changes in the economy, immigration and the availability of abortion. "All this could turn around on a dime," said

Stephanie J. Ventura, chief of the reproductive statistics branch of the statistics center.

But at a time when no cocktail conversation is complete without a discussion of real estate, the boomlet raises a question that has long interested social scientists: What is the relationship between fertility and real estate?

Read on to learn more...

<http://www.nytimes.com/2008/02/01/us/01birth.html>

Career Opportunities

Statistician/Analytic Programmer

Exciting opportunity to work with growing research group investigating ways to help people lead healthier lives.

Responsibilities include *SAS programming*; models used include *linear and logistic regression, survival analysis, longitudinal analyses, analyses of missing data*. Research designs include *longitudinal epidemiological studies as well as clinical trials*.

Master's degree in statistics or biostatistics required. Experience with SAS required; experience with S-Plus or SPSS a plus.

New graduates and more experienced persons both welcome to apply; salary commensurate with prior experience. The strong candidate will be able to understand a research problem, implement the appropriate statistical methods in consultation with a senior statistician, review diagnostics of model appropriateness, and communicate the results both orally and in writing. Opportunity for direct collaboration with investigators, based on knowledge and experience.

Cover letter and c.v. to:

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Editor

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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, Linda Burtch, email: lburtch@smithhanley.com

PARAMETER provides a job listing service by publishing Positions Available and Positions Wanted, the latter being free to Chapter members. Companies may list positions for \$75. Contact the Editor for more information.

For additional information about Chicago Chapter ASA, please visit us on the web at:
<http://www.ChicagoASA.org> Also, visit the National ASA web site
<http://www.amstat.org>.

Email change of address to: suzann.e.niemi@walgreens.com

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