

**THURSDAY AUGUST 12****Committee/Business Meetings & Other Activities**

7:00 am-10:30 am <b>Cyber Café and Message Center</b>	TCC-600 Level
7:00 am-10:30 am <b>Speaker Work Room</b>	TCC-702
7:00 am-10:30 am <b>Speaker Work Room</b>	FRY- Prince Edward Island
7:30 am-10:30 am <b>ASA Membership Booth (Reg Area)</b>	TCC-600 Level
7:30 am-10:30 am <b>JSM Main Registration</b>	TCC-600 Level
7:30 am-10:30 am <b>Special Assistance Desk</b>	TCC-600 Level
7:30 am-10:30 am <b>Press Desk</b>	TCC-600 Level
7:30 am-10:30 am <b>Guest Services Desk</b>	TCC-Entrance of South Building
8:00 am-10:00 am <b>Council of Sections Response Meeting (closed)</b> Chair[s]: Thomas J. Santner, Ohio State University	FRY-Ontario
8:00 am-10:00 am <b>Career Placement Service</b>	TCC-Exhibit Hall F
8:00 am-10:30 am <b>Careers in Statistics Booth</b>	
8:00 am-10:30 am <b>ASA Marketplace</b>	TCC-600 Level
8:00 am-10:30 am <b>ASA Council of Sections/Council of Chapters Booth</b>	TCC-600 Level
10:00 am-11:00 am <b>Council of Sections Debriefing Meeting (closed)</b> Chair[s]: Thomas J. Santner, Ohio State University	FRY-Ontario

**Invited Sessions 8:30 am-10:20 am**

391	TCC-801 B
▲ The Future of Methods and Software for Analyzing Complex Samples — Invited	
Section on Survey Research Methods, Section on Government Statistics, Section on Statistical Computing, Social Statistics Section, Business and Economics Statistics Section, Section on Statistical Graphics, SSC	
Organizer[s]: Lisa M. LaVange, Inspire Pharmaceuticals, Inc.	
Chair[s]: Lisa M. LaVange, Inspire Pharmaceuticals, Inc.	
8:35 am	Development of Statistical Methods to Analyze Complex Health Surveys for Epidemiologic Studies: Some New Methods and Applications — ◆ Barry I. Graubard, National Cancer Institute; Thomas R. Fears, National Cancer Institute; Steven B. Cohen, Agency for Healthcare Research and Quality; Lester R. Curtin, Centers for Disease Control and Prevention
9:00 am	Design-based Methods for Survey Data: Alternative Uses of Estimating Functions — ◆ David A. Binder, Statistics Canada; Milorad S. Kovacevic, Statistics Canada; Georgia R. Roberts, Statistics Canada
9:25 am	Sample Survey Methods and Software for Non-survey Data Applications — ◆ Gary G. Koch, University of North Carolina, Chapel Hill; Lisa M. LaVange, Inspire Pharmaceuticals, Inc.
9:50 am	Disc: Babubhai V. Shah, SAFAL Institute Inc.
10:10 am	Floor Discussion
392	TCC-701 A
▲ Aberration Detection Methods for Public Health Surveillance Systems — Invited	
Section on Government Statistics, Section on Statistical Graphics, Social Statistics Section	
Organizer[s]: William W. Thompson, Centers for Disease Control and Prevention	
Chair[s]: G. David Williamson, Centers for Disease Control and Prevention	
8:35 am	Syndromic Surveillance for Post-vaccination Adverse Events Using SPRT: A Retrospective Analysis — ◆ Margarette S. Kolczak, Centers for Disease Control and Prevention; Robert Davis, University of Washington; Edwin Lewis, Kaiser Permanente of Northern California; Michael J. Goodman, HealthPartners Research Foundation; Richard Platt, Harvard Medical School and Harvard Pilgrim Healthcare; Robert T. Chen, Centers for Disease Control and Prevention; David Shay, Centers for Disease Control and Prevention
9:00 am	Using Simulation Methods to Assess the Validity of Aberration Detection Methods for Public Health Surveillance of Bioterrorism-associated Events — ◆ Lori Hutwagner, Centers for Disease Control and Prevention; Timothy Browne, Centers for Disease Control and Prevention; Howard Burkom, Johns Hopkins University; Matthew Seeman, Centers for Disease Control and Prevention

Thursday

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## GENERAL PROGRAM SCHEDULE

- 9:25 am** Influenza Aberration Detection Models for Eight Large Cities in the United States — ◆ William W. Thompson, Centers for Disease Control and Prevention; Eric Weintraub, Centers for Disease Control and Prevention; David Shay, Centers for Disease Control and Prevention; Lynnette Brammer, Centers for Disease Control and Prevention; Nancy Cox, Centers for Disease Control and Prevention; Keiji Fukuda, Centers for Disease Control and Prevention
- 9:50 am** Performance Assessment for Biosurveillance Alerting Algorithms — ◆ Howard Burkom, Johns Hopkins University
- 10:15 am** Floor Discussion

**393** TCC-801 A

**Dynamic Survival Models — Invited**

**ENAR, Section on Statistics in Epidemiology, WNAR**

Organizer(s): Jason Fine, University of Wisconsin, Madison

Chair(s): Jason Fine, University of Wisconsin, Madison

- 8:35 am** Model Selection for Dynamic Survival Analysis — ◆ Ian W. McKeague, Florida State University
- 9:00 am** Survival Models with Multiple Time Scales — ◆ Thomas Scheike, University of Copenhagen
- 9:25 am** Functional Association Models for Multivariate Survival Processes — ◆ Jun Yan, University of Iowa; Jason Fine, University of Wisconsin, Madison
- 9:50 am** Disc: David Oakes, University of Rochester
- 10:10 am** Floor Discussion

**394** TCC-712

**Approaches in the Design and Analysis of Pharmacogenomics and Pharmacogenetics Studies — Invited**

**Biopharmaceutical Section, Section on Physical and Engineering Sciences**

Organizer(s): Sue Jane Wang, U.S. Food and Drug Administration; Ralph L. Kodell, U.S. Food and Drug Administration

Chair(s): Sue Jane Wang, U.S. Food and Drug Administration

- 8:35 am** Effectively Developing and Evaluating Medical Diagnostics Based on Whole Genome Technologies — ◆ Richard Simon, National Institutes of Health
- 9:05 am** Design and Analysis Issues in Pharmaco-genetics/-genomics Studies — ◆ John S. Witte, University of California, San Francisco
- 9:35 am** A Multiple-testing Strategy for Analyzing cDNA Array Data on Gene Expression — ◆ Ralph L. Kodell, U.S. Food and Drug Administration; Robert R. Delongchamp, U.S. Food and Drug Administration; John F. Bowyer, U.S. Food and Drug Administration; James J. Chen, National Center for Toxicological Research
- 10:05 am** Floor Discussion

**395** TCC-716 B

**Recent Statistical Issues in Cancer Research — Invited**

**International Indian Statistical Association**

Organizer(s): Bhramar Mukherjee, University of Florida

Chair(s): Debasish Ghosh, University of Michigan

- 8:35 am** The Value of Long-term Follow-up: Lessons from the National Wilms Tumor Study — ◆ Norman E. Breslow, University of Washington
- 9:00 am** On the Use of Biomarkers for Carcinogen Risk Assessment — ◆ Louise M. Ryan, Harvard School of Public Health ; Sally W. Thurston, University of Rochester; Wenzheng Huang, Millennium Operations
- 9:25 am** Models and Uses of Absolute Risk in Guiding Clinical Management — ◆ Mitchell H. Gail, National Cancer Institute
- 9:50 am** Genetic Association Studies Using Haplotypes — ◆ Glen Satten, Centers for Disease Control and Prevention; Michael P. Epstein, Emory University; Andrew S. Allen, Duke University
- 10:15 am** Floor Discussion

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**Invited Panels 8:30 am - 10:20 am**

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**396**

TCC-716 A

**CAUSEweb: A Digital Library for Statistics Instructors — Invited**

**Section on Statistical Education, Section on Quality and Productivity, Advisory Cmte on Teacher Enhancement**

Organizer(s): Dennis K. Pearl, The Ohio State University

Chair(s): Dexter C. Whittinghill, Rowan University

- Panelists:** ◆ Dennis K. Pearl, The Ohio State University  
◆ Roger Woodard, North Carolina State University  
◆ Gerard L. Hanley, California State University  
◆ Ginger H. Rowell, Middle Tennessee State University

**10:15 am** Floor Discussion

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**Topic-Contributed Sessions 8:30 am-10:20 am**

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**397**

TCC-714 B

**Bayesian Methods in Health Service Research — Topic-contributed**

**Section on Bayesian Statistical Science, Section on Health Policy Statistics**

Organizer(s): Zhen Chen, University of Pennsylvania

Chair(s): Iain Pardoe, University of Oregon

- 8:35 am** The Role of Information in Medical Markets: An Analysis of Publicly Reported Outcomes in Cardiac Surgery — ◆ Mary Beth Landrum, Harvard Medical School
- 8:55 am** Analysis of Incomplete HRQoL Data in the REMATCH Trial — ◆ Huijing Li, Columbia University; Daniel F. Heitjan, University of Pennsylvania
- 9:15 am** Bayesian Factor Analysis for Multilevel Survey Data with Structured Nonresponse — ◆ Alistair J. O'Malley, Harvard Medical School; Alan Zaslavsky, Harvard Medical School
- 9:35 am** Bayesian Estimation of the Costs of Optimal Allocation of a Surgical Procedure — ◆ Marshall M. Joffe, University of Pennsylvania; Michael R. Elliott, University of Pennsylvania School of Medicine
- 9:55 am** Modeling Count Data in Healthcare Utilization with Endogeneity — ◆ Zhen Chen, University of Pennsylvania
- 10:15 am** Floor Discussion

**398**

## **Spatial Statistics for Geophysical and Environmental Process – Topic-contributed**

### **Section on Statistics and the Environment**

*Organizer(s): Doug Nychka, National Center for Atmospheric Research;*

*Stephan R. Sain, University of Colorado, Denver*

*Chair(s): Doug Nychka, National Center for Atmospheric Research*

**8:35 am** Multiresponse Smoothing and Spatial Models —

◆ Stephan R. Sain, University of Colorado, Denver

**8:55 am** Winds from Parallel Bayesian Hierarchical Models:

Introducing the Gibbs Coupler — ◆ Timothy Hoar, National Center for Atmospheric Research; Doug Nychka, National Center for Atmospheric Research; Ralph F. Milliff, Colorado Research Associates

**9:15 am** Spatial Hierarchical Bayes Model for AOGCM Climate Projections — ◆ Reinhart Furrer, University Corporation for Atmospheric Research; Stephan R. Sain, University of Colorado, Denver; Tom M.L. Wigley, University Corporation for Atmospheric Research; Doug Nychka, National Center for Atmospheric Research

**9:35 am** Spatial Precipitation Extremes — ◆ Ulrike Schneider, University Corporation for Atmospheric Research

**9:55 am** Robust Prediction for Contaminated Random Field —

◆ Baptiste Fournier, Swiss Federal Institute of Technology

**10:15 am** Floor Discussion

**TCC-717 B**

Healthcare Research and Quality; Marc W. Zodet, Agency for Healthcare Research and Quality; Janet Greenblat, Agency for Healthcare Research and Quality; Frank Potter, Mathematica Policy Research, Inc.; Nuria Diaz-Tena, Mathematica Policy Research, Inc.; Mourad Touzani, Mathematica Policy Research, Inc.

**10:15 am** Floor Discussion

**399**

## **Nonresponse Issues in Panel Surveys – Topic-contributed**

### **Section on Survey Research Methods, Social Statistics Section, Section on Government Statistics**

*Organizer(s): Kennon R. Copeland, Bureau of Labor Statistics*

*Chair(s): Robert Santos, NuStats Partners*

**8:35 am** Response Rates and Nonresponse in BLS and Census Bureau Establishment Surveys — ◆ Rita J. Petroni, U.S. Census Bureau; Stephen Cohen, Bureau of Labor Statistics; Richard Sigman, U.S. Census Bureau; Clyde Tucker, Bureau of Labor Statistics; Diane Willimack, U.S. Census Bureau; Howard Hogan, U.S. Census Bureau

**8:55 am** A Pattern-mixture Model for Panel Nonresponse in the Current Employment Statistics Survey — ◆ Kennon R. Copeland, Bureau of Labor Statistics

**9:15 am** Modeling of Survey Response Rates and Reporting Rates in the U.S. Consumer Expenditure Interview — ◆ Moon Jung Cho, Bureau of Labor Statistics; John L. Eltinge, Bureau of Labor Statistics

**9:35 am** Characteristics of Survey Attrition in the Household Component of the Medical Expenditure Panel Survey — ◆ David Kashiwara, Agency for Healthcare Research and Quality; Trena M. Ezzati-Rice, Agency for Healthcare Research and Quality

**9:55 am** Using Propensity Score to Adjust Weights to Compensate for Nonresponse in the Medical Expenditure Panel Survey — ◆ Lap-Ming Wun, Agency for Healthcare Research and Quality; Trena M. Ezzati-Rice, Agency for Healthcare Research and Quality; Robert M. Baskin, Agency for

**TCC-715 A**

**400**  **Issues in Nonsampling Error – Topic-contributed**

### **Section on Survey Research Methods**

*Organizer(s): Jimmie B. Scott, U.S. Census Bureau*

*Chair(s): Candice A. Barnes, U.S. Census Bureau*

**8:35 am** Synchronizing Survey Edit and Imputation Systems: A Look at the American Housing Survey's Utility System —

◆ Mark Gorsak, U.S. Census Bureau/University of Maryland JPSM; Dennis Schwanz, U.S. Census Bureau

**8:55 am** Comparison of Two Imputation Methods in the Survey of Doctorate Recipients — ◆ Jeffrey H. Stratton, U.S. Census Bureau; John M. Finomore, U.S. Census Bureau; Todd R. Williams, U.S. Census Bureau

**9:15 am** Latent Class Models for Analysis of Response Error and Rotation Group Bias in the Current Population Survey — ◆ Khandaker Mansur, U.S. Census Bureau; Bac Tran, U.S. Census Bureau

**9:35 am** Resources vs. Coverage—How to Minimize One and Maximize the Other: A Case Study from an Education Survey — ◆ Nancy R. Johnson, U.S. Census Bureau; Meagan Wilson, U.S. Census Bureau; Karen D. Deaver, U.S. Census Bureau; Stephen P. Broughman, National Center for Education Statistics

**9:55 am** Converting from Paper to an Automated Mode for Collecting Group Quarters Data for Demographic Survey — ◆ Sherry E. Thorpe, U.S. Census Bureau

**10:15 am** Floor Discussion

**TCC-711**

 **Special Editing and Imputation Problems for Economic Data – Topic-contributed**

### **Section on Survey Research Methods, Business and Economics Statistics Section**

*Organizer(s): Katherine Thompson, U.S. Census Bureau*

*Chair(s): Katherine Thompson, U.S. Census Bureau*

**8:35 am** Searching for Donors: Finding an Imputation Strategy —

◆ Michael Hogye, U.S. Department of Agriculture

**8:55 am** Using Shortest-path Algorithms to Derive Implied Ratio Edits — ◆ Brian V. Greenberg, Social Security Administration; James T. Fagan, U.S. Census Bureau

**9:15 am** Use of GST Data by the Monthly Survey of Manufacturing — ◆ Wesley Yung, Statistics Canada; Steven Thomas, Statistics Canada; Krista Cook, Statistics Canada

**9:35 am** Evaluating Regression Imputation Models: An Example from the Services Sectors Portion of the Economic Census — ◆ Quatracia Williams, U.S. Census Bureau

Thursday

# GENERAL PROGRAM SCHEDULE

- 9:55 am Automated Production of Foreign Trade Data Edit Parameters Using Resistant Fences — ◆ Ryan M. Fescina, U.S. Census Bureau  
10:15 am Floor Discussion

## 402 TCC-713 A ▲ Data Monitoring Committees—Challenges — Topic-contributed

### Biopharmaceutical Section

Organizer(s): Vipin K. Arora, Eli Lilly and Company  
Chair(s): John E. Connett, University of Minnesota

- 8:35 am What is Enough? Preparation of DMC Reports on Interim Data — ◆ Marian R. Fisher, University of Wisconsin, Madison  
8:55 am Clinical Trial DMCs: Flexible Approaches for Optimal Monitoring — ◆ Andreas Sashegyi, Eli Lilly and Company  
9:15 am Clinical Trials Data-monitoring Committees: The Who, What, When, and Why of Unmasking — ◆ Anne S. Lindblad, EMMES Corporation  
9:35 am How to Organize a Data Monitoring Committee and Prepare an Optimal Data Package? — ◆ Vipin K. Arora, Eli Lilly and Company; David Manner, Southwestern Medical School  
9:55 am Disc: Joel Singer, University of British Columbia  
10:15 am Floor Discussion

## 403 TCC-701 B Adapting to Changes in the Privacy and Confidentiality Landscape — Topic-contributed

Section on Government Statistics, Cmte on Privacy and Confidentiality, Section on Survey Research Methods, Social Statistics Section

Organizer(s): Jay H. Casselberry, Energy Information Administration  
Chair(s): Alvan O. Zarate, U.S. National Center for Health Statistics

- 8:35 am Implementing the Confidential Information Protection and Statistical Efficiency Act of 2002 — ◆ Katherine K. Wallman, U.S. Office of Management and Budget; Brian A. Harris-Kojetin, U.S. Office of Management and Budget  
8:55 am How a U.S. Federal Statistical Agency Responded to CIPSEA — ◆ William Parks, Bureau of Labor Statistics  
9:15 am Incorporating HIPAA Privacy Rule into Medical Record Surveys — ◆ Catharine W. Burt, Centers for Disease Control and Prevention  
9:35 am Federal Data Sharing Requirements and Issues: Contributions to be Made by Statistics, Survey Research, and Related Disciplines — ◆ Virginia A. de Wolf, Consultant  
9:55 am Motivating Standards for Disclosure Avoidance — ◆ Philip M. Steel, U.S. Census Bureau  
10:15 am Floor Discussion

## Regular Contributed Sessions 8:30 am–10:20 am

### 404 TCC-707 Statistical Methods — Contributed

#### Section on Statistical Computing

Chair(s): David Madigan, Rutgers University

- 8:35 am Inference on General Linear Regression Models with Unequal Error Variances — ◆ Shun-Yi Chen, Tamkang University; Miin-Jye Wen, National Cheng Kung University  
8:50 am Dealing with Model Bias in a Nonlinear Mixed Model — ◆ Karen E.A. Chiswell, North Carolina State University; John Monahan, North Carolina State University  
9:05 am Bootstrap Confidence Intervals for Classification Error Rate in Circular Models — ◆ Hie-Choon Chung, Gwangju University; Chien-Pai Han, University of Texas, Arlington  
9:20 am Statistical Analysis Software for Multiplicative Interaction Models — ◆ Eun-Joo Lee, Kansas State University; Dallas E. Johnson, Kansas State University  
9:35 am Maximum Likelihood Estimation from Local Moments — ◆ Masahiko Sagae, Gifu University; Atsuyuki Kogure, Keio University  
9:50 am The Cutting Plane Algorithm in the Error Localization Problem — ◆ Bor-Chung Chen, U.S. Census Bureau; William E. Winkler, U.S. Census Bureau  
10:05 am University-wide Statistical Computing Support: A Practical Approach — ◆ John V. Samuel, Indiana University; Takuya Noguchi, Indiana University

### 405 TCC-718 A Clinical Trials — Contributed

#### Biopharmaceutical Section, Biometrics Section

Chair(s): Brian L. Wiens, Amgen, Inc.

- 8:35 am Analysis of Clinical Trial Data When Treatments Favor Different Endpoints — ◆ Leslie A. McClure, University of Michigan; Morton B. Brown, University of Michigan  
8:50 am Multiplicity in Clinical Trials involving Multiple Treatment Groups — ◆ Kim Hung Lo, Centocor, Inc.; Mani Lakshminarayanan, Centocor, Inc.  
9:05 am Multiplicity Adjustments for Clinical Trials with Multiple Doses in Two-dose Regimens — ◆ Peng-Liang Zhao, Merck & Co., Inc.; Hui Quan, Merck & Co., Inc.  
9:20 am A Comparison of Methodologies for Assessing Onset of Action in Neuropsychiatric Clinical Trials — ◆ Craig H. Mallinckrodt, Eli Lilly and Company; Michael Detke, Eli Lilly and Company; Kaiser Christopher, Eli Lilly and Company; John Watkin, Eli Lilly and Company; Geert Molenberghs, Limburgs Universitair Centrum; Raymond J. Carroll, Texas A&M University  
9:35 am Stochastic Models for Compliance Analysis and Applications — ◆ Junfeng Sun, The Ohio State University; Haikady N. Nagaraja, The Ohio State University  
9:50 am Statistical Models for the Analysis of Carotid Intima-media Thickness Data in Clinical Trials — ◆ Chunchung G. Law, Pfizer Global Research and Development; Mingxiu Hu, Pfizer Global Research & Development  
10:05 am Statistical Validation of Surrogate Endpoints in HCV Clinical Studies — ◆ James Jiao, Roche Laboratories, Inc.; Sylvia Hu, Roche Laboratories, Inc.; Guoqin Su, Novartis

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The Biostatistics Center of The George Washington University, founded in 1972, is a leader in the statistical coordination of clinical trials conducted by the National Institutes of Health. We enjoy over \$45 million per year of NIH research funding for major studies in cardiovascular disease, diabetes, maternal/fetal medicine, osteoporosis, urology, and the genetic basis for various diseases. The center has a staff of 124 with 26 biostatisticians/epidemiologists, including 9 faculty. We are recruiting MS and Ph.D. level staff to participate in these and future studies. Please visit our web site (below).

We are seeking individuals who want to join a highly competent team of academic biostatisticians and epidemiologists; who desire to contribute to the design and analysis of major medical studies, seek substantive scientific and statistical responsibility, enjoy interacting with medical investigators; take pride contributing to the publication of major papers in leading medical journals, and desire to make an impact on the public health. Our faculty also participate in graduate programs in biostatistics, epidemiology and statistics which afford opportunities for teaching at the graduate level. The research projects also provide an environment rich in methodological problems, with opportunities for collaboration with research active Center faculty and graduate students.

**Assistant to Full Research Professorial Positions:** (3 or more openings):

Ph.D. level positions available immediately to serve as Associate Project Director (Co-Investigator) or future Project Director (Principal Investigator). Minimum Requirements: Doctorate in Biostatistics, Statistics or Epidemiology, 1-5 years' experience with clinical trials, especially study design and statistical analysis of study results using SAS, excellent oral and written English communication skills, and supervisory experience. Review of applications has been ongoing since June 2002 and will continue until all positions are filled.

**Master's Level Research Position:** (1 or more)

Minimum Requirements: Master's in Biostatistics or Statistics and 1-5 years experience in analysis, supervision of data management and study design for biomedical applications. Good written and oral communication skills, and detailed knowledge of SAS required.

Rank/position title and salary commensurate with experience and qualifications. Tuition benefits for employee (including Ph.D. in Statistics, Biostatistics and Epidemiology) and for spouse and dependent children. Letter and CV to: Colleen Foster, HR Manger, The George Washington University Biostatistics Center, 6110 Executive Blvd., Suite 750, Rockville, MD 20852. No phone calls please. <HTTP://WWW.BSC.GWU.EDU>

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# GENERAL PROGRAM SCHEDULE

**406**

## Statistical Applications in Business and Economics — Contributed Business and Economics Statistics Section

Chair(s): David E. Giles, University of Victoria

- 8:35 am** A Modified Coefficient of Variation for Partially Grouped Data — ♦Keith Ord, Georgetown University; Harvey Iglarsh, Georgetown University
- 8:50 am** A Further Result on the Calculation of the Total Claims Distribution under Different Conditions — ♦Min Deng, Maryville University, St. Louis
- 9:05 am** Pitfalls of Using Unit Values as a Price Measure or Price Index — ♦Ralph Bradley, Bureau of Labor Statistics
- 9:20 am** Measuring the Preventive Value of Remote Maintenance — ♦Ping Zhang, Avaya Labs Research; James M. Landwehr, Avaya Labs Research; Mihaela Serban, Carnegie Mellon University
- 9:35 am** Dynamic Profiling of Online Auctions Using Curve Clustering — ♦Wolfgang Jank, University of Maryland
- 9:50 am** Shewhart's Dilemma — ♦Joyce N. Orsini, Fordham University
- 10:05 am** Distributional Dynamics of Per Capita Income in Latin America: A Nonparametric Density Estimation Approach — ♦Stephen Pollard, California State University, Los Angeles; Giorgio Canarella, California State University, Los Angeles

**TCC-705**

- Birnbaum-Saunders Distribution — ♦Jianrong Wu, St. Jude Children's Research Hospital; Augustine Wong, York University
- 8:50 am** Tests for Location-scale Families Based on the Empirical Characteristic Function — ♦Thomas W. Epps, University of Virginia
- 9:05 am** Estimation of Hazard Rate Using Length-biased Sample — ♦Olcay Akman, College of Charleston
- 9:20 am** A Modeling Approach for Distributions with Parametric Tails — ♦Jin Cao, Bell Labs Lucent Technologies; Yongzhao Shao, New York University
- 9:35 am** Properties of Beta-Gamma Distribution — ♦Lingji Kong, Central Michigan University; Carl Lee, Central Michigan University; Jungsywan Sepanski, Central Michigan University
- 9:50 am** Floor Discussion

**407**

## Experimental and Study Design — Contributed General Methodology

Chair(s): Mayetri Gupta, University of North Carolina, Chapel Hill

- 8:35 am** An Investigation of Minimization Criteria — ♦Angie Wade, University College London
- 8:50 am** Study Design for Evaluation of a Diagnostic Test with Partially Missing Gold Standard — ♦Ying Chen, Emory University; Andrzej Kosinski, Duke University
- 9:05 am** Comparisons of Random Nested Designs Using Quantile Dispersion Graphs — ♦Juneyoung Lee, Korea University; Byung-Chul Jung, Korea University
- 9:20 am** Optimal Incomplete Designs with Two Blocks — ♦Bo Jin, Virginia Polytechnic Institute and State University; John P. Morgan, Virginia Polytechnic Institute and State University
- 9:35 am** Optimal Time Spacing for Designing Panel Studies — ♦Chen-Pin Wang, University of Texas, San Antonio
- 9:50 am** Optimal Compound Orthogonal Arrays and Single Arrays for Robust Parameter Design Experiments — ♦Yu Zhu, Purdue University; Peng Zeng, Purdue University
- 10:05 am** Designs Accounting for Potential Missing Trials in Multiple-objective Dose-response Studies — ♦InYoung Baek, SUNY, Stony Brook; Wei Zhu, SUNY, Stony Brook

**TCC-803 A**

**409**

## Missing Data and Models for Health Policy Decisions — Contributed

### Section on Health Policy Statistics, Section on Survey Research Methods

Chair(s): Richard C. Gardiner, New York Association of Homes and Services for the Aging

- 8:35 am** Imputation of Financial Fields in Integrated Anonymous Patient-level Databases — ♦Evguenia I. Jilinskaia, Pharmetrics Inc.; Teri Condon Goodwin, Pharmetrics Inc.; Cathy Johnson, Pharmetrics Inc.; Stanley Norton, Pharmetrics Inc
- 8:50 am** Evaluating Factors of a Hot-deck Imputation Procedure in a Longitudinal Depression Treatment Study — ♦Juned Siddique, University of California, Los Angeles; Thomas R. Belin, University of California, Los Angeles
- 9:05 am** Physiological Reactivity and Post-traumatic Stress Disorder Diagnosis When Some Data are Missing — ♦Haekyung Jeon-Slaughter, University of Oklahoma Health Sciences Center; Phebe Tucker, University of Oklahoma Health Sciences Center; Carol S. North, Washington University School of Medicine; Betty Pfefferbaum, University of Oklahoma of Health Sciences Center
- 9:20 am** Latent Classes within the Military: Who May Need "Zero Tolerance" Interventions? — ♦Theresa J. Gromala, University of Minnesota
- 9:35 am** A Prospective Approach to Decision-making for Conducting Public Health Interventions — ♦Thomas Wasser, Lehigh Valley Hospital
- 9:50 am** A Comparison of Methods Used for Constructing Confidence Intervals for Cost-effectiveness Ratio — ♦Ming-Yu Fan, University of Washington; Xiao-Hua A. Zhou, University of Washington
- 10:05 am** Type of Health Insurance, Race, and the Rate of Prostate Cancer — ♦Negasi Beyene, Centers for Disease Control and Prevention

**TCC-703**

**408**

## Distribution Theory and Analysis — Contributed General Methodology

Chair(s): Gopika R. Goswami, Harvard University

- 8:35 am** Improved Interval Estimation for the Two-parameter

**TCC-803 B**

**410**

## Topics in Sports Statistics — Contributed Section on Statistics in Sports

Chair(s): David Groggel, Miami University

**TCC-713 B**

 Themed Session

 Applied Session

 Presenter

ICH-InterContinental Hotel

FRY-Fairmont Royal York Hotel

TCC-Metro Toronto Convention Centre

<b>8:35 am</b>	Models for Third-down Efficiency in the NFL — ◆ Christopher J. Rigdon, Southern Illinois University, Edwardsville; Steven E. Rigdon, Southern Illinois University, Edwardsville
<b>8:50 am</b>	Football Performance Plots — ◆ James M. Lucas, J.M. Lucas and Associates
<b>9:05 am</b>	Hybrid Paired Comparison Analysis — ◆ David H. Annis, Naval Postgraduate School; Bruce A. Craig, Purdue University
<b>9:20 am</b>	Probability Models for 64-Team NCAA Tournaments — ◆ Scott Stewart, University of Arkansas for Medical Sciences; Christopher R. Bilder, University of Nebraska, Lincoln
<b>9:35 am</b>	The Winning Probability and A Priori Relative Ranking in the Game of Soccer — ◆ Alfred A. Akinsete, Marshall University; Nicholas J. Wintz, Marshall University
<b>9:50 am</b>	Where Have You Gone, Carl Yastrzemski? Multivariate Analysis of Baseball and the Triple Crown — ◆ John E. Daniels, Central Michigan University
<b>10:05 am</b>	U-Statistics in Olympics and Baseball: Objective Scores for Profiles of Medals and Hits — ◆ Knut M. Witkowski, Rockefeller University; Lubomir Merkow, Rockefeller University

<b>411</b> <b>TCC-715 B</b> <b>▲ New Technologies in Surveys — Contributed</b> <b>Section on Survey Research Methods, Social Statistics</b> <b>Section</b>	
<i>Chair(s): Sunghee Lee, University of Maryland</i>	
<b>8:35 am</b>	The Online Survey: Its Contributions and Potential Problems — ◆ Kevin McIntyre, Saint Louis University; Hisako Matsuo, Saint Louis University; Terry Tomazic, Saint Louis University; Barry Katz, Saint Louis University
<b>8:50 am</b>	The Net Effect: A Comparison of Internet vs. Mail Survey Respondents — ◆ Esther M. Friedman, Mathematica Policy Research, Inc.; Nancy A. Clusen, Mathematica Policy Research, Inc.; Michael Hartzell, U.S. Department of Defense
<b>9:05 am</b>	Data Collection Mode Effects Controlling for Sample Origins in an Internet Panel Survey — ◆ J. Michael Dennis, Knowledge Networks, Inc.; Cindy Chatt, University of Nebraska
<b>9:20 am</b>	Web, Mail, and Mixed-mode Data Collection in a Survey of Advanced Technology Program Applicants — ◆ Jeffrey Kerwin, Westat; Pat D. Brick, Westat; Kerry Levin, Westat; David Cantor, Westat; Jennifer O'Brien, Westat; Andrew Wang, National Institute of Standards and Technology; Stephen Campbell, National Institute of Standards and Technology; Stephanie Shipp, National Institute of Standards and Technology
<b>9:35 am</b>	Protocol for Converting Respondents from Touchtone to the Internet in the Current Employment Statistics Program — ◆ Richard Rosen, Bureau of Labor Statistics; Louis Harrell, Bureau of Labor Statistics; David Ballard, Bureau of Labor Statistics; Ric Wise, Bureau of Labor Statistics; Tony Gomes, Bureau of Labor Statistics
<b>9:50 am</b>	Computer Assisted Survey Data Collection for Geographic Features — ◆ Sarah Nusser, Iowa State University
<b>10:05 am</b>	Floor Discussion

<b>412</b>	<b>TCC-717 A</b> <b>▲ Surveys of Special Population — Contributed</b> <b>Section on Survey Research Methods, Social Statistics</b> <b>Section</b>
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<i>Chair(s): Ting Yan, JPSM, University of Maryland/Abt Associates</i>	
<b>8:35 am</b>	Survey Errors and Survey Costs: Experience from Surveys of Arrestees — ◆ Yonghe M. Yang, NORC, University of Chicago
<b>8:50 am</b>	A Three-stage Cluster-sampling Approach for Clinical Surveillance of Persons in Care for HIV Infection in the United States — ◆ Maxine M. Denniston, Centers for Disease Control and Prevention; Mitchell L. Wolfe, Centers for Disease Control and Prevention; Amy J. Drake, Centers for Disease Control and Prevention; Patrick Sullivan, Centers for Disease Control and Prevention; Sandra Berry, RAND Corporation; Sam Bozzette, RAND Corporation; Sally Morton, RAND Corporation; Martin Frankel, Baruch College, CUNY
<b>9:05 am</b>	Challenges in the Redesign of the Canadian Trucking Origin/Destination Survey — ◆ François Gagnon, Statistics Canada
<b>9:20 am</b>	Sample Design for Monitoring the Data Collection Process of Large-scale Natural Resource Surveys — ◆ Cristiano Ferraz, Iowa State University; Jean Opsomer, Iowa State University; Sarah Nusser, Iowa State University
<b>9:35 am</b>	Sampling Issues in Transportation — ◆ Promod Chandhok, Bureau of Transportation Statistics
<b>9:50 am</b>	Sample Frame Deduplication in the World Trade Center Health Registry: Minimizing Overcoverage and Cost — ◆ Joseph Murphy, RTI International; Paul Pulliam, RTI International; Randolph Lucas, RTI International; Deborah Walker, NYC Department of Health and Mental Hygiene
<b>10:05 am</b>	Sample Design for the Terrorism Risk Insurance Program Survey — ◆ G. Hussain Choudhry, Westat; Mats G. Nyfjall, Westat; Marianne Winglee, Westat

<b>413</b> <b>TCC-802 A</b> <b>▲ New Methods in Survival Analysis — Contributed</b> <b>Biometrics Section, Section on Statistics in Epidemiology</b>	
<i>Chair(s): Lionel Galway, RAND Corporation</i>	

<b>8:35 am</b>	The Development of a Frailty Model for Unexplained Heterogeneity in the Framingham Heart Study — ◆ Usha S. Govindarajulu, Harvard School of Public Health; Mark E. Glickman, Boston University; Ralph B. D'Agostino, Sr., Boston University
<b>8:50 am</b>	A Gap Time Approach for the Analysis of Interval-censored Recurrent Event Data — ◆ Dan Sheng, New York University; Mimi Kim, Albert Einstein College of Medicine
<b>9:05 am</b>	Survival Likelihood Intervals with Censored Data — ◆ Alain C. Vandal, McGill University/SMBD Jewish General Hospital; Robert Gentleman, Harvard School of Public Health; Xuecheng Liu, McGill University
<b>9:20 am</b>	Flowgraph Models for Recurrent Events — ◆ C. Lillian Yau, Tulane University; Aparna V. Huzurbazar, University of New Mexico
<b>9:35 am</b>	Estimating Conditional Survival Probability with Cox's PH Model for Two-stage Design Studies — ◆ Gang Li, University of California, Los Angeles; Chi-hong Tseng, University of California, Los Angeles

Thursday

# GENERAL PROGRAM SCHEDULE

- 9:50 am** Analysis of Case-cohort Data with Accelerated Failure-time Model — ◆ Lan Kong, University of Pittsburgh  
**10:05 am** Empirical Likelihood-based Semiparametric Inference of the Treatment Effect in the Two-sample Problem — ◆ Hua Liang, St. Jude Children's Research Hospital

**414** TCC-714 A

## **Bayesian Theory — Contributed** **Section on Bayesian Statistical Science**

*Chair(s): Ying Yang, University of Texas M.D. Anderson Cancer Center*

- 8:35 am** Asymptotic Admissibility and Bayesian Estimation — ◆ John W. Emerson, Yale University  
**8:50 am** A Fundamental Lemma of Specifying Conditional Densities for the Existence of a Joint Density — ◆ Lung-An Li, Academia Sinica  
**9:05 am** Bayesian Alternatives to "Exact" P Values in Sparse Two-way Tables — ◆ Murray Aitkin, University of Newcastle-upon-Tyne; Magreth Njau, University of Newcastle-upon-Tyne  
**9:20 am** Reducing Subjectivity in the Likelihood — ◆ S. James Press, University of California, Riverside  
**9:35 am** Directional Approach to Assessing Likelihood Stability — ◆ Michael B. Brimacombe, New Jersey Medical School - UMDNJ  
**9:50 am** Bias Reduction in Stochastic Covering Problems via a Bayesian Approach with a Conjugate Prior — ◆ James J. Cochran, Louisiana Tech University  
**10:05 am** The Use of Kullback-Leibler Divergences in Bayesian Sensitivity Analysis — ◆ Daniel M. Farewell, Lancaster University

**415** TCC-718 B  
**Statistical Methods for Microarray Data — Contributed**

## **Biometrics Section, WNAR**

*Chair(s): Jialu Zhang, University of Maryland, Baltimore County*

- 8:35 am** The Impact of Loess Normalization on Intraslide Correlation in Microarray Data — ◆ Eric R. Siegel, University of Arkansas for Medical Sciences; John Thaden, University of Arkansas for Medical Sciences; Pippa M. Simpson, Arkansas Children's Hospital  
**8:50 am** Clustering Gene Expression Data Based on P Values — ◆ Jun Li, Rutgers University; Rebecka J. Jornsten, Rutgers University; Regina Y. Liu, Rutgers University  
**9:05 am** Assessing Statistical Significance in Microarray Experiments Using the Distance between Microarrays — ◆ Douglas Hayden, Massachusetts General Hospital; David Schoenfeld, Massachusetts General Hospital  
**9:20 am** Multiple Imputation in Microarray Data Analysis — ◆ John Barnard, Cleveland Clinic Foundation; Xuejun Peng, Cleveland Clinic Foundation; Yaomin Xu, Cleveland Clinic Foundation  
**9:34 am** You Can Learn a Lot by Lookin': Insights into Affymetrix Data — ◆ Terry M. Therneau, Mayo Clinic; Karla Ballman, Mayo Clinic; Ann Oberg, Mayo Clinic  
**9:50 am** Estimating Misclassification Error with Small Samples — ◆ Wenjiang J. Fu, Texas A&M University; Raymond J. Carroll, Texas A&M University

- 10:05 am** Semi-nonparametric Model for Cell Cycle Microarray Data — ◆ Guei-Feng Tsai, Oregon State University; Annie Qu, Oregon State University

## **Invited Sessions 10:30 am–12:20 pm**

**416** TCC-701 B

## **Beyond the Proportional Hazards Models: New Paradigms in Survival Analysis — Invited** **WNAR, Section on Statistics in Epidemiology**

*Organizer(s): Ying Qing Chen, University of California, Berkeley*

*Chair(s): Su-Chun Cheng, University of California, San Francisco*

- 10:35 am** Semiparametric Box-Cox Power Transformation Models for Censored Survival Observations — ◆ Tianxi Cai, Harvard University  
**11:00 am** On Collapsibility — ◆ David Oakes, University of Rochester  
**11:25 am** Semiparametric Regression Analysis of Mean Residual Life with Censored Survival Data — ◆ Ying Qing Chen, University of California, Berkeley  
**11:50 am** Disc: Jack Kalbfleisch, University of Michigan  
**12:10 pm** Floor Discussion

**417** TCC-703

## **Model-based Statistical Inference on Biological Processes — Invited**

### **Biometrics Section, Section on Statistics in Epidemiology**

*Organizer(s): Andrei Y. Yakovlev, University of Rochester*

*Chair(s): Andrei Y. Yakovlev, University of Rochester*

- 10:35 am** Stochastic Modeling of Hematopoiesis — ◆ Sandra N. Catlin, University of Nevada, Las Vegas  
**11:05 am** Random Effects Models for the Transmission of Dynamic Mutations — ◆ Richard Huggins, La Trobe University; Minh Bui, La Trobe University; Guoqi Qian, La Trobe University; Danuta Loesch, La Trobe University  
**11:35 am** Inference on Cell Proliferation from Clonal Data — ◆ Ollivier Hyrien, University of Rochester Medical Center  
**12:05 pm** Floor Discussion

**418** TCC-707

## **Risk-utility Approaches to Statistical Disclosure Limitation — Invited**

### **National Institute of Statistical Sciences, Section on Government Statistics, Section on Survey Research Methods, Social Statistics Section**

*Organizer(s): Alan F. Karr, National Institute of Statistical Sciences*

*Chair(s): Alan F. Karr, National Institute of Statistical Sciences*

- 10:35 am** Inference-based Measures of Utility for Contingency Tables — ◆ Ashish Sanil, National Institute of Statistical Sciences  
**11:00 am** Disclosure Risk and Data Utility for Remote-access Regression Servers — ◆ Jerome Reiter, Duke University; Ashish Sanil, National Institute of Statistical Sciences; Alan F. Karr, National Institute of Statistical Sciences; Shanti Gomatam, U.S. Food and Drug Administration  
**11:25 am** Data Swapping: Disclosure Risk vs. Data Utility — ◆ S.

<p>11:50 am Lynne Stokes, Southern Methodist University; George Duncan, Carnegie Mellon University; Sallie Keller-McNulty, Los Alamos National Laboratory</p> <p><b>Risk-utility Considerations in Secure Data Integration —</b> ◆ Xiaodong Lin, NISS and SAMSI</p> <p>12:15 pm Floor Discussion</p>	<p><b>11:25 am Model Selection in the Presence of Multiple Dispersion Effects in Unreplicated Fractional Factorials —</b> ◆ Richard N. McGrath, Bowling Green State University</p> <p><b>11:50 am Bayesian D-optimal Supersaturated Design —</b> ◆ Bradley Jones, SAS Institute Inc.</p> <p>12:15 pm Floor Discussion</p>
<p><b>419 TCC-701 A</b></p> <p><b>Recent Development in Proteomics Analysis — Invited</b></p> <p><b>Biopharmaceutical Section, Section on Statistical Graphics</b></p> <p>Organizer(s): Lian Xu, Bristol-Myers Squibb Company</p> <p>Chair(s): Lian Xu, Bristol-Myers Squibb Company</p>	<p><b>422 TCC-709</b></p> <p><b>Outliers in Finite Population Sampling — Invited Section on Survey Research Methods, Social Statistics Section, Business and Economics Statistics Section, Section on Physical and Engineering Sciences, SSC</b></p> <p>Organizer(s): Malay Ghosh, University of Florida</p> <p>Chair(s): Meena Khare, National Center for Health Statistics</p>
<p><b>10:35 am Linking and Pattern-matching in Multiple Large Data Two-way Tables —</b> ◆ S. Stanley Young, NISS; Li Liu, Aventis Pharmaceuticals; Douglas Hawkins, University of Minnesota</p> <p><b>11:05 am Death by Data Analysis? The Demise of 2D-Gel Proteomics —</b> ◆ Bert Gunter, Merck &amp; Co., Inc.</p> <p><b>11:35 am Computational Strategies for Analyzing Protein Interaction Networks —</b> ◆ George Michailidis, University of Michigan</p> <p>12:05 pm Floor Discussion</p>	<p><b>10:35 am Influence Functions and Robust Small-area Estimation —</b> ◆ Malay Ghosh, University of Florida</p> <p><b>11:05 am Outlier Robust Imputation of Survey Data —</b> Raymond Chambers, University of Southampton; ◆ Ruilin Ren, ORC Macro International Inc.</p> <p><b>11:35 am Outlier Treatment for Disaggregated Estimates —</b> ◆ Louis-Paul Rivest, Université Laval; Mike Hidiroglou, Office of National Statistics</p> <p>12:05 pm Floor Discussion</p>
<p><b>420 TCC-713 B</b></p> <p><b>Empirical Likelihood: The State of the Art — Invited</b></p> <p><b>IMS</b></p> <p>Organizer(s): Gang Li, University of California, Los Angeles</p> <p>Chair(s): Gang Li, University of California, Los Angeles</p>	<p><b>423 TCC-717 A</b></p> <p><b>Multiple Testing — Topic-contributed Biometrics Section, Section on Physical and Engineering Sciences</b></p> <p>Organizer(s): Francoise Seillier-Moiseiwitsch, University of Maryland, Baltimore County</p> <p>Chair(s): Matthew Hall, University of Kansas Medical Center</p>
<p><b>10:35 am Weighted Empirical Likelihood —</b> ◆ Jian-Jian Ren, University of Central Florida</p> <p><b>11:00 am Comparison of Density Functions via Empirical Likelihood —</b> Ricardo Cao, University of La Coruna; ◆ Ingrid Van Keilegom, Universite catholique de Louvain</p> <p><b>11:25 am Estimation of Semiparametric Mixture Models Using an Empirical Likelihood-based Algorithm —</b> ◆ Yuichi Kitamura, University of Pennsylvania</p> <p><b>11:50 am Disc:</b> Ian W. McKeague, Florida State University</p> <p>12:10 pm Floor Discussion</p>	<p><b>10:35 am Multiple Testing in <math>2^k</math> Experiments —</b> ◆ Jane Y. Chang, Bowling Green State University; Jason Hsu, Ohio State University</p> <p><b>10:55 am Sample Size Calculation for Simulation-based Multiple Testing Procedures —</b> ◆ Heejung Bang, University of North Carolina; Sin-Ho Jung, Duke University; Stephen George, Duke University</p> <p><b>11:15 am Maximum Likelihood Estimation for the Number of True Null Hypotheses in a Multiple Two-sided Hypotheses-testing Problem —</b> ◆ Huey-Miin Hsueh, National Cheng-Chi University</p> <p><b>11:35 am Multiple Testing in a Hierarchical Framework —</b> ◆ Aurelie Labbe, University of Waterloo</p> <p><b>11:55 am A Two-stage Method for Multiple-hypothesis-testing —</b> ◆ Shuhui Wen, National Taiwan University and Yuanpei University of Science and Technology; Chu-Hsing Hsiao, National Taiwan University</p> <p>12:15 pm Floor Discussion</p>
<p><b>421 TCC-801 A</b></p> <p><b>Recent Advances in Fractional Factorial Designs — Invited</b></p> <p><b>Section on Quality and Productivity, Business and Economics Statistics Section</b></p> <p>Organizer(s): Dennis K.J. Lin, Pennsylvania State University</p> <p>Chair(s): Stephen P. Jones, Boeing Company</p>	<p><b>Thursday</b></p>
<p><b>10:35 am Doubling and Projection: A Method of Constructing Two-level Designs of Resolution IV —</b> ◆ Ching-Shui Cheng, Academia Sinica and University of California, Berkeley</p> <p><b>11:00 am Optimal Foldover Plans for Two-level Regular and Nonregular Orthogonal Designs —</b> ◆ William Li, University of Minnesota; Dennis K.J. Lin, Pennsylvania State University; Kenny Q. Ye, SUNY, Stony Brook</p>	

# GENERAL PROGRAM SCHEDULE

## Regular Contributed Sessions 10:30 am–12:20 pm

424	TCC-705
<b>Disease Specific Methodologies – Contributed</b>	
<b>Biometrics Section</b>	
Chair(s): LuAnn Johnson, U.S. Department of Agriculture	
10:35 am	A Nonlinear Mixed Effect Model for Hepatitis C Viral Dynamics — ◆ KyungAh Im, University of Pittsburgh; Abdus S. Wahed, University of Pittsburgh; Thelma E. Wiley, Rush University; Steven H. Belle, University of Pittsburgh
10:50 am	A Queuing Model for Chronic Recurrent Conditions — ◆ Catherine Crespi, University of California, Los Angeles; William G. Cumberland, University of California, Los Angeles; Sally Blower, University of California, Los Angeles
11:05 am	Hierarchical Modeling of Glaucomatous Visual Field Progression — ◆ Luohua Jiang, University of California, Los Angeles; Gang Li, University of California, Los Angeles; Joseph Caprioli, Jules Stein Eye Institute
11:20 am	Multicriteria Inference for Process Models: Structural and Parametric Inference for a Stochastic Model of Feline Hematopoiesis — ◆ Joel H. Reynolds, U.S. Fish & Wildlife Service; Daniela Golinelli, RAND Corporation
11:35 am	Optimal Design for Simultaneous Inference Using Pooled Assessments — ◆ Joshua M. Tebbs, Kansas State University; Melinda H. McCann, Oklahoma State University
11:50 am	The Relationship of the Six-minute Test to Maximal Oxygen Consumption under Skew-normal Assumptions — ◆ Corrado Crocetta, Università di Foggia; Nicola Loperfido, Università di Urbino
12:05 pm	Floor Discussion

425	TCC-802 B
<b>Data Mining and Scaling up Statistical Methods – Contributed</b>	
<b>Section on Statistical Computing</b>	
Chair(s): Greg Ridgeway, RAND Corporation	
10:35 am	Improving Likelihood-based Data-squashing — ◆ Yuchung J. Wang, SUNY, Rutgers; Xiaodong Sun, SUNY, Rutgers
10:50 am	The Development and Exploration of Online Classifiers for Backscatter from Denial of Service Attacks — ◆ Kendall Giles, Johns Hopkins University; David J. Marchette, Naval Surface Warfare Center; Carey Priebe, Johns Hopkins University
11:05 am	A Statistical Foundation for Association Rules Based on Clustering — ◆ Carlos Ordóñez, Teradata, NCR
11:20 am	Fast Kernel Density Estimation and Its Applications — ◆ Aiyou Chen, University of California, Berkeley; Peter Bickel, University of California, Berkeley; Haihong Sheng, University of California, Davis
11:35 am	Efficient Clustering for Principal Components — ◆ Bruce Barrett, University of Alabama; Wade Watkins, University of Alabama
11:50 am	Permutation Tests in Assessing Survival Forests for Prognosis Based on Gene Profiles — ◆ Van L. Parsons, National Center for Health Statistics; Thu Hoang, Université René Descartes

12:05 pm	A Framework for Building R-based ActiveX Components — ◆ David A. James, Bell Laboratories; Duncan T. Lang, Bell Laboratories
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426	TCC-713 A
<b>Nonparametric Methods for Censored Data – Contributed</b>	
<b>Section on Nonparametric Statistics</b>	
Chair(s): Bingshu E. Chen, National Cancer Institute	
10:35 am	A Class of One-step Estimators in Interval Censoring — ◆ Gheorghe Doros, Yale University; David Pollard, Yale University
10:50 am	Nonparametric and Semiparametric Analysis of Failure-time Data with Time-varying Group Status: Applications to HIV Genomic Data — ◆ Thomas LaFramboise, Harvard University
11:05 am	Estimation with Univariate "Mixed Case" Interval-censored Data — ◆ Shuguang Song, Boeing Company
11:20 am	Comparison of Regression Curves for Censored Responses — ◆ Juan C. Pardo-Fernandez, Universidade de Vigo; Ingrid van Keilegom, Université Catholique de Louvain; Wenceslao Gonzalez-Manteiga, Universidade de Santiago de Compostela
11:35 am	Censored Regression by the Method of Average Derivatives — ◆ Xuewen Lu, University of Calgary; Murray D. Burke, University of Calgary
11:50 am	Outlier Detection and Treatment in the Current Employment Statistics Survey — ◆ Julie B. Gershunskaya, Bureau of Labor Statistics; Larry L. Huff, Bureau of Labor Statistics
12:05 pm	Floor Discussion

427	TCC-803 A
<b>Case Studies – Contributed</b>	
<b>General Methodology</b>	
Chair(s): Mu Zhu, University of Waterloo	
10:35 am	Clustering Models to Improve Forecasts in Retail Merchandising — ◆ Nitin Patel, Cytel Software Corp.
10:50 am	Elevated Infant Death Rates a Product of Chance — ◆ Winston A. Richards, Pennsylvania State University, Harrisburg
11:05 am	Variations in Road Accident Counts: An Explanatory Time-series Model — ◆ Filip A.M. Van den Bossche, Limburgs Universitair Centrum; Tom Brüs, Limburgs Universitair Centrum; Geert Wets, Limburg University Centre
11:20 am	A Generalized Estimating Equations Approach to Analyzing a Replicated cDNA Microarray Experiment — ◆ Susan J. Simmons, University of North Carolina, Wilmington; Meng Wu, University of North Carolina, Wilmington; Ann Stapleton, University of North Carolina, Wilmington
11:35 am	Standardization and Denoising Algorithms for Mass Spectra to Classify Whole-organism Bacterial Specimens — ◆ Somnath Datta, University of Georgia; Glen Satten, Centers for Disease Control and Prevention; Hercules Moura, Centers for Disease Control and Prevention; Adrian Woolfitt, Centers for Disease Control and Prevention; John Barr, Centers for Disease Control and Prevention
11:50 am	Floor Discussion

■ Themed Session

▲ Applied Session

◆ Presenter

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Dr. Sarjinder Singh is an Assistant Professor at St. Cloud State University, St. Cloud, MN, U.S.A.. He has published over 80 research papers. He introduced ideas of higher order calibration, hybridizing imputation and calibration, bias filtration, hidden gangs, several new randomized response models, median estimation using two-phase sampling, and exact traditional linear regression estimator using calibration in survey sampling. In this book you can enjoy his new ideas such as: How Michael 'Selected' Amy.

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# GENERAL PROGRAM SCHEDULE

**428**

## **Engineering Applications — Contributed Section on Physical and Engineering Sciences**

*Chair(s): Gary Fowler, U.S. Naval Academy*

- 10:35 am** A Survey of Design, Analysis, and Reporting of Results in Key Comparisons — ◆ Adriana Hornikova, National Institute of Standards and Technology; William F. Guthrie, National Institute of Standards and Technology
- 10:50 am** Empirical-mechanistic Modeling for Monitoring Multiproduct Manufacturing Process Applied to the Fabrication of Integrated Circuits — ◆ Spencer B. Graves, PDF Solutions
- 11:05 am** Statistical Modeling of Flow Instabilities in an Engineering System — ◆ Carolyn B. Morgan, Hampton University; Morris H. Morgan, III, Hampton University; Adrian Cox, Hampton University
- 11:20 am** Approximating Stationary Distribution of Atom Traps Using Twin Processes — ◆ James H. Yen, National Institute of Standards & Technology
- 11:35 am** Automated Detection of Evoked Responses Using Wavelets — ◆ Jonathan D. Norton, University of Arkansas for Medical Sciences
- 11:50 am** Classification Using Time-frequency Representations — ◆ Justin W. Davis, Baylor University
- 12:05 pm** Floor Discussion

**TCC-714 B**

Models — ◆ Siuli Mukhopadhyay, University of Florida; Andre I. Khuri, University of Florida

Multiple Spherical Regression — ◆ Tom Downs, Rice University; Kathy Downs, Research Statistics, Inc.

Evaluation of Approximate P Values in Logistic Regression — ◆ Xiaohong Zhang, Iowa State University; Lynn R. LaMotte, Louisiana State University

Minimum Distance Estimation for the Logistic Regression Model — ◆ Howard Bondell, Rutgers University

Path Analysis with Logistic Regression — ◆ Scott Menard, University of Colorado

**429**

## **▲ Quality Control — Contributed Section on Quality and Productivity**

*Chair(s): Landon Sego, Virginia Polytechnic Institute and State University*

- 10:35 am** Optimal and Asymptotically Optimal CUSUM Rules for Changepoint Detection in the Brownian Motion Model with Multiple Alternatives — ◆ Olympia Hadjiliadis, Columbia University; George V. Moustakides, INRIA
- 10:50 am** Distribution-free Statistical Process Control with Bootstrap Cumulative Sum Control Charts — ◆ Singhdhansu Chatterjee, University of Minnesota
- 11:05 am** On Detection of Changes in Count Data — ◆ Emmanuel Yashchin, IBM Research
- 11:20 am** New Control Charts for the Mean of the Poisson Distribution — ◆ John Aleong, University of Vermont
- 11:35 am** A Comparison of Spectral Control Charts — ◆ Laura A. McSweeney, Fairfield University
- 11:50 am** Statistical Process Control on Biochemical QC Data — ◆ Nien Fan Zhang, National Institute of Standards and Technology
- 12:05 pm** Floor Discussion

**TCC-801 B**

**431**

**TCC-710**

## **▲ Application of Regression and Linear Models — Contributed**

### **Business and Economics Statistics Section**

*Chair(s): Keith Ord, Georgetown University*

- 10:35 am** Regional Mobility and Unemployment in Germany—An Analysis with District-level Data — ◆ Anette Haas, Institute for Employment Research
- 10:50 am** Further Analysis of Financial and Other Factors as Predictors of Freshman-to-sophomore Retention — ◆ Andrew W. Braunstein, Iona College; Donn Pescatrice, Iona College; Mary Lesser, Iona College
- 11:05 am** The Use of Interactions in Analyzing Gender/Race Differences in Compensation — ◆ Gholam H. Borhani, Economic Research Service; Chris Haan, Economic Research Service
- 11:20 am** Robust Estimation of Electric Utility Betas — ◆ James B. McDonald, Brigham Young University
- 11:35 am** Model Selection and Parameter Estimation for Dynamic Panel Data — ◆ Dylan Small, University of Pennsylvania; Tze Leung Lai, Stanford University
- 11:50 am** Estimation of Partially Additive Linear Models with an Application to Gasoline Demand — ◆ Dawit Zerom, University of Alberta; Sebastiano Manzan, University of Amsterdam
- 12:05 pm** Inconsistency of Estimate of the Degree of Freedom of Multivariate Student t Disturbances in Linear Regression Models — ◆ Wai C. Ip, Hong Kong Polytechnic University

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**TCC-714 A**

## **Design of Experiments II — Contributed Section on Physical and Engineering Sciences**

*Chair(s): Yan Yuan, University of Waterloo*

- 10:35 am** An Empirical Comparison of Several Popular Designs for Computer Experiments — ◆ Ofelia Marin, Ohio State University; William Notz, Ohio State University; Thomas J. Santner, Ohio State University
- 10:50 am** Design and Analysis of Probability of Visual Detection for Surface Dents — ◆ Sabyasachi Basu, Boeing Company; Fritz Scholz, Boeing Company; Julio L. Peixoto, Boeing Company; Thompson Jeffrey, Boeing Company
- 11:05 am** Some Comments on "Staircase Method" Stress Tests — ◆ Robert Kushler, Oakland University
- 11:20 am** Design and Analysis of Probability of Subsurface Crack Detection — ◆ Julio L. Peixoto, Boeing Company;

**430**

## **■ Generalized Regression and Linear Models — Contributed**

### **General Methodology**

*Chair(s): Johan Lim, Texas A&M University*

- 10:35 am** Modeling College Application and Matriculation Likelihood Using Logistic Regression Scoring — ◆ Douglas M. Andrews, Wittenberg University
- 11:05 am** Quantile Dispersion Graphs for Poisson Regression

**TCC-803 B**

 Themed Session

 Applied Session

◆ Presenter

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# GENERAL PROGRAM SCHEDULE

11:35 am	Sabyasachi Basu, Boeing Company; Fritz Scholz, Boeing Company; Gregory Warren, Boeing Company <b>A Classification of Two-level Designs</b> — ◆ Tena I. Katsaounis, Ohio State University
11:50 am	<b>A Repeated Measures Split-plot Experiment to Investigate the Effect of Cabin Pressure on Comfort and Well-being of Airline Passengers</b> — ◆ Stephen P. Jones, Boeing Company; Li Lu, Boeing Company
12:05 pm	Floor Discussion

## 433 TCC-712

### **Telephone Surveys — Contributed** Section on Survey Research Methods, Social Statistics Section

Chair(s): E. Ann Dimler, U.S. Census Bureau

10:35 am	Bias from Excluding Households without Telephones in Random Digit Dialing Surveys: Follow-up — ◆ Mourad Touzani, Mathematica Policy Research, Inc.; John W. Hall, Mathematica Policy Research, Inc.
10:50 am	<b>Cellular Telephone Use Among Households with No or with Substantial Interruptions in Landline Service</b> — ◆ John W. Hall, Mathematica Policy Research, Inc.; Mourad Touzani, Mathematica Policy Research, Inc.; Yuhong Zheng, Mathematica Policy Research, Inc.
11:05 am	<b>An Assessment of Interrupted Telephone Service Adjustment</b> — ◆ Mansour Fahimi, RTI International; Lily Trofimovich, RTI International; Ali Mokdad, Centers for Disease Control and Prevention; Michelle Town, Centers for Disease Control and Prevention; William Garvin, Centers for Disease Control and Prevention; Lina Balluz, Centers for Disease Control and Prevention; Henry Wells, RTI International; Paul Levy, RTI International
11:20 am	<b>Analysis of Nonresponse in Cross-sectional RDD Surveys</b> — ◆ Randal S. ZuWallack, ORC Macro International Inc.; Ronaldo Iachan, ORC Macro International Inc.; Leslyn Hall, ORC Macro International Inc.
11:35 am	<b>Assessing Nonresponse in Telephone Surveys</b> — ◆ Ronaldo Iachan, ORC Macro International Inc.; Randal S. ZuWallack, ORC Macro International Inc.
11:50 am	<b>Mode Effects in the Canadian Community Health Survey: A Comparison of CAPI and CATI</b> — ◆ Martin St-Pierre, Statistics Canada; Yves Béland, Statistics Canada
12:05 pm	Floor Discussion

## 434 TCC-802 A

### **Economic and Business Topics in Government Statistics — Contributed**

#### Section on Government Statistics, Business and Economics Statistics Section

Chair(s): Dean Resnick, U.S. Census Bureau

10:35 am	Missing Income Information in Panel Data: Incidence, Imputation, and Its Impact on the Income Distribution — ◆ Joachim R. Frick, DIW Berlin; Markus M. Grabka, DIW Berlin
10:50 am	Imputation for the 2002 Employee Retirement Census —

 Themed Session

 Applied Session

◆ Presenter

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TCC-Metro Toronto Convention Centre

◆ Loretta A. McKenzie, U.S. Census Bureau; David Kellerman, U.S. Census Bureau; Terri L. Craig, U.S. Census Bureau

**Analysis of Divergence between Chained CPI-U and Regular CPI-U for the All\_US\_All\_Items Indexes (2000-2002)** — ◆ Owen J. Shoemaker, Bureau of Labor Statistics

**Characteristics of Survival: Longevity of Business Establishments in the Business Employment Dynamics Data** — ◆ Amy E. Knaup, Bureau of Labor Statistics

**Representations of Inequality in the Context of Free Trade and Globalization** — ◆ Hugh Peach, H. Gil Peach & Associates LLC; Howard Reichmuth, Scan America; Ryan N. Miller, Scan America

**The Advanced Technology Program: Evaluation of Best Practices and Results** — ◆ Stephanie Shipp, National Institute of Standards and Technology; Connie Chang, Advanced Technology Program; Lorel Wisniewski, ATP

**Generalized Beta Functions for the Distribution of Income** — ◆ Jungsywan Sepanski, Central Michigan University

## TCC-706

### **Efficient Methods for Incomplete Data — Contributed** SSC

Chair(s): Lang Wu, University of British Columbia

**Estimating Survival Function under Dependent Truncation** — ◆ Lajmi Lakhal, Université Laval

**Efficient Estimation in the Missing Censoring Indicator Model** — ◆ Sundar Subramanian, University of Maine

**The Cost of Dichotomization: A Case Study** — ◆ Yodit Seifu, Novartis Pharmaceuticals

**Efficient Estimation in Regression Analysis with Missing Data in Two-phase Studies** — ◆ Yang Zhao, University of Waterloo; Jerald F. Lawless, University of Waterloo; Donald L. McLeish, University of Waterloo

**A Robust Transmission/Disequilibrium Test for Incomplete Family Genotypes** — ◆ Gulhan Alpargu, University of Massachusetts; Paola Sebastiani, Boston University; Maria M Abad, University of Granada; Marco Ramoni, Harvard Medical School

**Estimation of Nonlinear Models with Berkson Measurement Errors** — ◆ Liqun Wang, University of Manitoba

12:05 pm Floor Discussion

## TCC-715 A

### **Bayesian Estimation — Contributed**

#### Section on Bayesian Statistical Science

Chair(s): Sounak Chakraborty, University of Florida

**Improved Estimation of Parameters for Linear Models with Respect to the Linex Loss Function** — ◆ Marvin H.J. Gruber, Rochester Institute of Technology

**Optimality of Median Probability Model in Generalized Linear Models** — ◆ Samiran Ghosh, University of Connecticut; Dipak K. Dey, University of Connecticut

**Bayesian Monotone Smoothing** — ◆ Farideh H. Dehkordi-Vakil, Western Illinois University

**Bayesian Estimation of Generalized Lambda Distributions**

Thursday

# GENERAL PROGRAM SCHEDULE

Using MCMC — ◆ Michele A. Haynes, University of Queensland; Robert King, University of Newcastle; Kerrie Mengerson, University of Newcastle	
11:35 am Bayesian Estimation of a Covariance Matrix with Applications on Mixed Effects Models — ◆ John S.J. Hsu, University of California, Santa Barbara; Steven C.W. Hsu, National College of Physical Education and Sports	
11:50 am A Piecewise Linear Generalized Poisson Regression Model for Longitudinal Data — ◆ John C. Kern, II, Duquesne University	
12:05 pm Incorporating Bayesian Prior Information into CART — ◆ Ming Yin, Constella Health Sciences; Eric Harvey, Constella Health Sciences; Patrick W. Crockett, Constella Health Sciences	
<b>437</b> <b>Nonparametric Methods — Contributed</b> <b>Biopharmaceutical Section</b> Chair(s): Alan Y. Chiang, Eli Lilly and Company	<b>TCC-716 A</b>
10:35 am A Compatible Nonparametric Estimate of Placebo Effect after Estimating the Shift in Multicenter Clinical Trials — ◆ Mushfiqur Rashid, U.S. Food and Drug Administration	
10:50 am A SAS Procedure for the Stuart-Maxwell Chi-Square Test and Its Application to Clinical Trials — ◆ Jiang-Ming J. Wu, Forest Research Institute	
11:05 am A New Exact Test for Homogeneity of Risk Difference — ◆ Colleen Kelly, San Diego State University; Karen Lo, San Diego State University	
11:20 am Some Modifications on the Application of the Exact Wilcoxon-Mann-Whitney Test — ◆ Xiaohui Luo, Merck & Co., Inc.; Xun Chen, Merck & Co., Inc.	
11:35 am Bias-corrected Spearman Rank Correlation Coefficient — ◆ William W.B. Wang, Merck & Co., Inc.; Li Huiling, Columbia University; Ivan S.F. Chan, Merck & Co., Inc.	
11:50 am The Use of James-Stein Estimators in Tests of Homogeneity of the Risk Difference — ◆ Purnima Rao-Melacini, McMaster University; Colleen Kelly, San Diego State University	
12:05 pm Which P Value is Correct? An Application of Randomization Test Procedure in a Lung Transplant Trial — ◆ Yulan Li, Novartis Pharmaceuticals	

<b>438</b> <b>Cross-over Designs — Contributed</b> <b>Biopharmaceutical Section</b> Chair(s): B. Christine Clark, ICON Clinical Research	<b>TCC-716 B</b>
10:35 am Confounded Cross-over Designs for Factorial Experiments — ◆ Sourav Santra, Northern Illinois University; Sudhir Gupta, Northern Illinois University	
10:50 am Estimating the Variance Components in a Replicated Cross-over Study — ◆ Guoyong Jiang, Cephalon, Inc.; Jianrong Wu, St. Jude Children's Research Hospital	
11:05 am A Comparative Study of Statistical Methods for Population Bioequivalence in 2x2 Cross-over Design — ◆ Sang-Gue Park, Chung-Ang University; Wan-Youn Yang, Kyungwon University	
11:20 am Cross-over Design and Model for Drug Abuse Potential Study — ◆ Ling Chen, U.S. Food and Drug Administration;	

11:35 am Jun Shao, University of Wisconsin Comparison of Variances of Response Data in a Cross-over Study — ◆ Jiannong Wang, Novartis Pharmaceuticals	
11:50 am An Application of Repeated Measures Analysis in a Two-period, Longitudinal Cross-over Study — ◆ Xiaojing Wang, Merck & Co., Inc.; Guanghan F. Liu, Merck & Co., Inc.; Duane Snavely, Merck & Co., Inc.; Al Getson, Merck & Co., Inc.	
12:05 pm Nonparametric Confidence Intervals for Tmax: Methods Comparison for 3x3 Cross-overs — ◆ Susan A. Willavize, Pfizer Inc.; Elizabeth A. Morgenthien, Quincunx Group Biostatistical Consulting	

<b>439</b> <b>Multiple and Composite Outcomes in Clinical Trials — Contributed</b> <b>Section on Statistics in Epidemiology, Biometrics Section, ENAR</b> Chair(s): Norman E. Breslow, University of Washington	<b>TCC-717 B</b>
10:35 am Composite Outcomes in Cluster-randomized Clinical Trials: Experiences from the Community Hypertension Assessment Trial — ◆ Lehana Thabane, McMaster University; Keith O'Rourke, Ottawa Health Research Institute; Janusz Kaczorowski, McMaster University; Larry Chambers, University of Ottawa; Tina Karwalajtys, McMaster University; Cheryl Levitt, McMaster University; William Hogg, University of Ottawa; Lisa Dolovich, McMaster University	
10:50 am Alternative Analyses of Risk Factors for Composite Endpoints — ◆ Robert J. Glynn, Brigham & Women's Hospital; Bernard A. Rosner, Harvard Medical School	
11:05 am Analysis Strategies for Multiple-outcome Measures — ◆ Sarah Baraniuk, University of Texas; Lemuel A. Moye, University of Texas School of Public Health	
11:20 am Mixture Survival Models for Multiply Censored Data with Multiple Outcomes — ◆ Nong Shang, Centers for Disease Control and Prevention	
11:35 am Analyzing Health-related Quality-of-life Measures Using General Mixed-data Models — ◆ Alexander de Leon, University of Calgary; Daniel C. Bonzo, Serono, Inc.	
11:50 am The Impact of Twin Births on Inference in Randomized Clinical Trials of Pre-term Infants — ◆ Michele L. Shaffer, Pennsylvania State University; Kristi L. Watterberg, University of New Mexico	
12:05 pm Floor Discussion	

<b>440</b> <b>Bayesian Computation and Data Augmentation — Contributed</b> <b>Section on Bayesian Statistical Science, Section on Statistical Computing</b> Chair(s): Manuela Bozianu, Carnegie Mellon University	<b>TCC-715 B</b>
10:35 am Fully Bayesian Computing — ◆ Jouni Kerman, Columbia University; Andrew Gelman, Columbia University	
10:50 am On Real-parameter Evolutionary Monte Carlo Algorithm — ◆ Gopika R. Goswami, Harvard University	
11:05 am The Gibbs Sampler for Bayesian Analysis on Censored	

■ Themed Session

▲ Applied Session

◆ Presenter

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	Categorical Data — ◆ Thomas J. Jiang, National Chengchi University; Li-Wen Ko, Kaohsiung Municipal Vocational High School of Commerce
11:20 am	Ranking the Sources of Numerical Error in MCMC Computations — ◆ William F. Guthrie, National Institute of Standards and Technology; Hungkung Liu, National Institute of Standards and Technology; Donald Malec, National Institute of Standards and Technology; Grace Yang, National Institute of Standards and Technology
11:35 am	Hyperplane Inflation for Markov Chain Monte Carlo in Locally Nested spaces — ◆ Giovanni Petris, University of Arkansas
11:50 am	An Update on the NIST Statistical Reference Datasets for MCMC — ◆ Hungkung Liu, National Institute of Standards and Technology; William F. Guthrie, National Institute of Standards and Technology; Donald Malec, National Institute of Standards and Technology; Grace Yang, National Institute of Standards and Technology
12:05 pm	Floor Discussion

441	TCC-711
<b>Fixing the Data: Post-survey Edit and Disclosure Control — Contributed</b>	
<b>Section on Survey Research Methods</b>	
<i>Chair(s): Dan Gillman, Bureau of Labor Statistics</i>	
10:35 am	Electronic Data Collection and Data-editing at Data Capture — ◆ Paula E. Weir, EIA
10:50 am	Implicit Linear Inequality Edits Generation and Error Localization in the SPEER Edit System — ◆ Maria M. Garcia, U.S. Census Bureau
11:05 am	Using a Quadratic Programming Approach to Solve Simultaneous Ratio and Balance Edit Problems — ◆ Katherine Thompson, U.S. Census Bureau; James T. Fagan, U.S. Census Bureau; Brandy Yarbrough, U.S. Census Bureau; Donna Hambric, U.S. Census Bureau
11:20 am	Effects of Rounding Continuous Data Using Specific Rules — ◆ Joe Fred Gonzalez, Jr., National Center for Health Statistics; Jay J. Kim, National Center for Health Statistics; Lawrence H. Cox, National Center for Health Statistics; Myron Katzoff, National Center for Health Statistics
11:35 am	Use of an Audit Program to Improve Confidentiality Protection of Tabular Data at the Bureau of Labor Statistics — ◆ Randall Powers, Bureau of Labor Statistics; Stephen Cohen, Bureau of Labor Statistics
11:50 am	Evaluating Alternative Disclosure Limitation Strategies for Public Use Data Files: The California Health Interview Survey's Approach — ◆ M. Leeann Habte, University of California, Los Angeles; Jenny Chia, University of California, Los Angeles
12:05 pm	Limiting the Risk of Data Disclosure by Using Swapping Techniques in Variance Estimation — ◆ Sylvia M. Dohrmann, Westat; Randy Sitter, Simon Fraser University; Leyla Mohadjer, Westat; Jill M. Montaquila, Westat; Lester R. Curtin, Centers for Disease Control and Prevention

442	TCC-718 A
<b>The Internet, Animation, Simulation, Visualization, and Formulation to Improve Teaching — Contributed</b>	

**Section on Statistical Education***Chair(s): Mark Bailey, SAS Institute Inc.*

10:35 am	The Evolution of a Revolution: The Impact of the Internet on Statistical Education — ◆ Cynthia A. Gargano, Merck & Co., Inc.
10:50 am	Creating and Using Online Simulations in Statistical Education and Training — ◆ Thomas B. Barker, Rochester Institute of Technology
11:05 am	Animations that Demonstrate Statistical Concepts — ◆ Edward R. Mansfield, University of Alabama; B. Michael Adams, University of Alabama; Michael Conerly, University of Alabama
11:20 am	Demonstrating Multicollinearity: A Spreadsheet Simulation — ◆ David P. Doane, Oakland University; Mark W. Isken, Oakland University
11:35 am	A Hierarchical System for Analyzing and Formulating Statistical Problems — ◆ Norma F. Hubele, Arizona State University; George Runger, Arizona State University; Sarah Brem, Arizona State University
11:50 am	Visualizing Confidence Intervals — ◆ Ronald L. Tracy, Oakland University
12:05 pm	Floor Discussion

443	TCC-718 B
<b>Examples and Tools for Probability and Mathematical Statistics — Contributed</b>	

**Section on Statistical Education***Chair(s): Bob Dobrow, Carleton College*

10:35 am	Some Variations of the Hat Problem — ◆ Marepalli B. Rao, University of Cincinnati; Rupa Mitra, Minnesota State University at Moorhead
10:50 am	The Doomsday Argument: An Intriguing Example of Bayes Theorem — ◆ Dean Nelson, University of Pittsburgh, Greensburg
11:05 am	Major Portion Analysis — ◆ Mary S. Fowler, Worcester State College; Joseph B. Kadane, Carnegie Mellon University
11:20 am	Finite Population Probability-generating Functions — ◆ George R. Terrell, Virginia Polytechnic Institute and State University; Steven J. Kathman, GlaxoSmithKline
11:35 am	Using APPL — ◆ Diane Evans, Rose-Hulman Institute of Technology
11:50 am	Use of R as a Toolbox for Mathematical Statistics Education — ◆ Nicholas J. Horton, Smith College; Elizabeth R. Brown, University of Washington
12:05 pm	Statistical Properties of the Slope Mean — ◆ Lewis VanBrackle, Kennesaw State University

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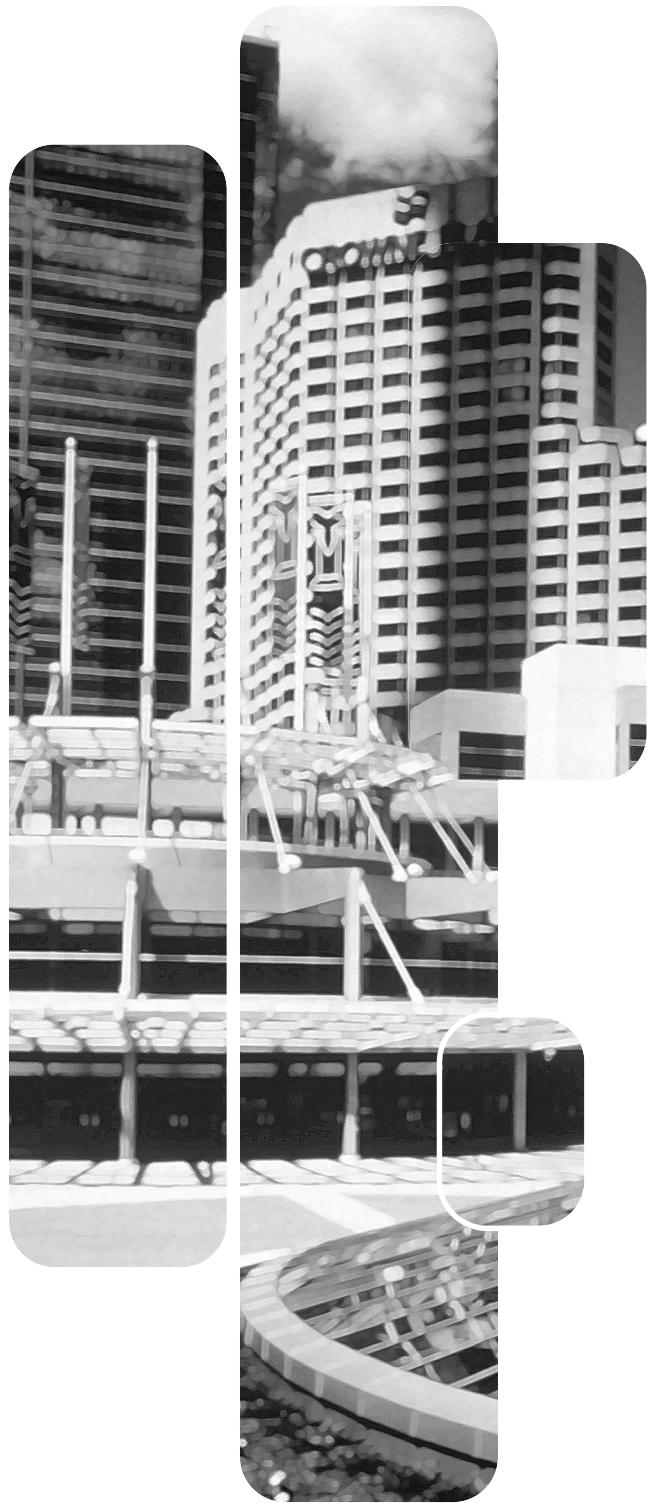
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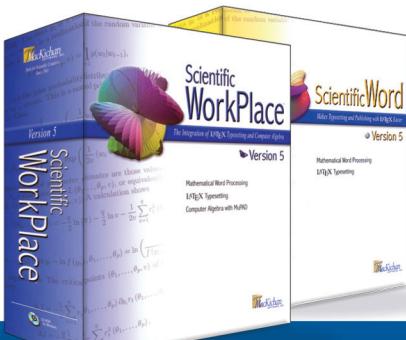
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The estimators in Stanton (1997) are based directly on equation (1), above. In particular, "inverting" these equations yields

$$\mu(x_t) = \frac{1}{\Delta} E[x_{t+\Delta} - x_t | x_t] + \frac{o(\Delta)}{\Delta}$$

$$\sigma(x_t) = \sqrt{E[(x_{t+\Delta} - x_t)^2 | x_t] \frac{1}{\Delta} + \frac{o(\Delta)}{\Delta}}$$

The essence of Stanton's approach is to apply the Nadaraya-Watson estimator to construct nonparametric estimates of the conditional (ref: driff2) and (ref: diff2):

$$\hat{\mu}(z_t) = \frac{1}{\Delta} \frac{\sum_{t=1}^{T-1} (x_{t+1}^\Delta - x_t^\Delta) K\left(\frac{z_t - x_t^\Delta}{h}\right)}{\sum_{t=1}^{T-1} K\left(\frac{z_t - x_t^\Delta}{h}\right)}$$

and

$$\hat{\sigma}(z_t) = \sqrt{\frac{\sum_{t=1}^{T-1} (x_{t+1}^\Delta - x_t^\Delta)^2 K\left(\frac{z_t - x_t^\Delta}{h}\right)}{\sum_{t=1}^{T-1} K\left(\frac{z_t - x_t^\Delta}{h}\right)}}$$

Screen text is from an article by David Chapman and Neil Pearson titled, "Is the Short Rate Drift Actually Nonlinear?" It appeared in the Journal of Finance Vol. LV No. 1, February 2000 published by Blackwell Publishing Ltd.



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