



Newsletter – November 2008

Edited by *Lola Ugarte*

A Few Words from the Chair

Congratulations to the entire Utrecht group, especially Paul Eilers, Wim Jansen, and Peter van der Heijden for yet another successful International Workshop on Statistical Modelling during July 2008. The quality of the presentations improves and improves with the years, not to mention that conference sight was in a marvel of modern architecture. The social program was great fun with a balance of nature and culture, with an opportunity to bike in a national park before or after seeing world class art. Congratulations to Dae-Jin Lee (Spain), Kaatje Bollaerts (Belgium), and Sabine Schnabel (Germany) who won the Best Student Paper presentation awards. Dae-Jin dazzled the audience with our very first model animation in the history of IWSM. The posters were very impressive, with the Best Student Poster awards going to Theodoros Economou (England), Paul Wilson (Ireland), and See Ju Chua (England).

As many of you know, the next two Workshops are in line: Ithaca, New York (Cornell University) 2009 and Glasgow, Scotland (2010). The organizers are Jim Booth and Claire Ferguson, respectively. Important information regarding details and (nearing) deadlines for the IWSM 2009 follows in this issue. The Glasgow 2010 meeting is special in that it is our 25th anniversary; we are open to any suggestions and encourage involvement to help with this celebration. As in past years, we will continue our tradition of an exciting student competition. The prizes at past workshops included books, software, and free registration and free short courses. As in Utrecht and Barcelona, the editors of our journal *Statistical Modelling*, will invite the Utrecht winner to submit their work for a fast-tracked review process and (possible) publication. Please encourage students to attend the meeting and participate in this competition.

This is an SMS election year, and nearly all of our executive committee slots are open. You must have received an e-ballot and probably you have already voted. Final results will be sent to you soon. Also we are still in the process of modernizing our SMS webpage. We hope for progress this year. Please note we do have some (very) modest funds for a small competitive grant to promote statistical modeling through other workshops, courses, or possibly other avenues. See www.statmod.org for all of the details.

You may have noticed a renewal request or a membership drive recently. The success of our society depends on you through your membership and by your support of the workshop and journal. Please be sure that your membership is current (if not, visit the homepage now to renew), and if you know of someone who may be interested in joining, then point them to www.statmod.org. Also, if you'd like to get more involved with the society, then feel free to contact me (chair@statmod.org).

See you in Ithaca

Brian Marx

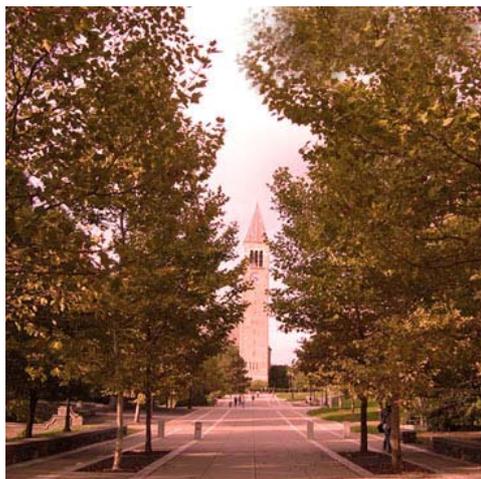
IWSM 2009: Ithaca, New York, 20-24 July

The meeting will take place in Ithaca and it will be hosted by Cornell University, with Jim Booth as the main organizer. Ithaca is a unique place with towering waterfalls, lush ice-age gorges, and endless panoramic views. There are also good museums, galleries, theatres, and nightclubs to enjoyed with friends and colleagues.

An impressive programme of invited speakers is being prepared and will be ready very soon.

And in the true tradition of the Workshop I am sure that the contributed programme of talks and posters will be equally excellent.

If you want to present, there is still just time to get something in:



Deadline for abstracts submissions is **13 February, 2009!**

And for students, please remember that you have the possibility to compete for the **Best IWSM 2008 Student Paper**, for the **Best IWSM 2008 Student Presentation** and for the **Best IWSM 2008 Student Poster** awards – see the website for information on these competitions.

For more details see:

<http://www.stat.cornell.edu/IWSM2009/>

Membership

The Society membership year has now been brought into line with the calendar year and also with the Journal subscription year (members always received the volume of the journal of the year in which they paid). This means that all 2008 memberships fell due for renewal at the start of 2009.

There are two ways to renew membership (and indeed to join for any non-members reading this newsletter):

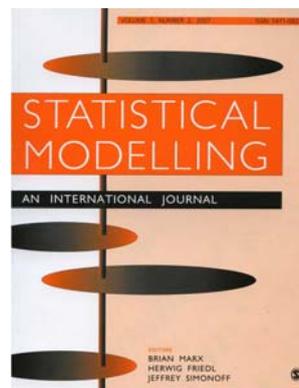
- from the Society website www.statmod.org
- or
- by registering as a participant at the IWSM (members who are already paid up in any year will receive a corresponding reduction in their IWSM registration fee)

Full (non-student) members will receive the 2009 volume of Statistical Modelling.

Ensure your continued membership by registering for IWSM 2009 or filling in the web membership form.

Statistical Modelling – Journal News

Statistical Modelling is in good health, and now is nearly finished with its eighth volume. Our impact factor is 0.65, which places us 55th out of 91 in the Statistics and Probability journal group. We have seen a huge surge in access to our articles, e.g., in 2007 alone there were nearly 15 000 full text downloads. Our worldwide exposure has also dramatically increased: just in 2007, SAGE has successfully placed our journal in 935 more institutions through consortia deals. The editors are currently trying to arrange a 25% increase in page number for each issue.



Below, you will find the list of forthcoming Statistical Modelling 8(3).

Recently, we have had some rotation among our associate editors. Five of our editors have stepped down: Leo Held, Brian Leroux, Linda Haines, Martin Ridout, and Goeran Kauermann. Linda, Martin, and Goeran have been with the journal since its launch in 2000. Thanks very much for your hard work and dedication.

Remember that this is your journal, and we encourage your constructive input and support (www.statmod.org).

Articles (Volume 8, Number 3, October 2008)

Skew random effects in multilevel binomial models: An alternative to nonparametric approach *by Junfeng Liu and Dipak K Dey*

Modelling measurement errors and category misclassifications in multilevel models *by Harvey Goldstein, Daphne Kounali, and Anthony Robinson*

GLM-methods for volatility models *by Joan del Castillo and Youngjo Lee*

Bayesian inference in STAR models using neighborhood effects *by M Asunción Beamonte, Pilar Gargallo, and Manuel Salvador*

*Brian Marx
Herwig Friedl
Jeffrey Simonoff*

IWSM 2008 – Utrecht

This year the International Workshop on Statistical Modelling took place in Utrecht, in the heart of the Netherlands. Utrecht is a smaller, cozy city and so was the Workshop. We welcomed 120 participants from all over the world. They came to listen to five excellent invited speakers (Alan Agresti, Jean-Paul Fox, Jerry Friedman, Theo Stijnen, and Gerhard Tutz), and some 50 contributed talks about a variety of statistical subjects. As usual, there were also many posters.



Before the welcome reception



A very alive poster session

The venue was in a building of the Utrecht University Medical Centre. It provided comfortable surroundings for sitting together and talking to new and old colleagues. This was a good thing, because the typical Dutch summer weather (rain, wind, low temperatures) did not really invite the participants to stroll around town.

The pre-conference course was presented by Bob Rigby and Mikis Stasinopoulos, who explained the theory behind their R package GAMLSS and showed how to use it in practice. GAMLSS is a powerful tool to model conditional distributions of scattered data.



Queuing for coffee

The conference tour brought us on Wednesday afternoon to the “Hooge Veluwe”, the largest Dutch nature reserve, which also houses the famous Kröller-Müller museum with classical and modern art on display.

At the conference dinner in the impressive Senate Room of Utrecht University, the winners of the Student competitions were announced.

The 23d International Workshop on Statistical Modelling was a great experience, for the participants, as well as for the organizers from our Department of Methodology and Statistics!

Paul Eilers

Last minute news: SMS Election results

First of all, thanks to John Hinde, our Past President, for being our "official ballot machine". He has kindly received and counted the electronic ballots.

We had 53 valid votes and the eight elected members of the Executive Committee for the Statistical Modelling Society are:

Jim Booth (USA)
Iain Currie (UK)
Herwig Friedl (Austria)
Jutta Gampe (Germany)
John Newell (Ireland)
Pedro Puig (Spain)
Lola Ugarte (Spain)
Ardo van den Hout (The Netherlands)

Together with Peter van der Heijden who continues for another 2 years as the treasurer of the society, these eight elected members will build up the executive committee of the statistical modelling society. Their term will start on January 1, 2009, and will last till December, 31, 2010.

Congratulations to the new Executive Committee and we wish them a fruitful cooperation and a productive term within the next two years.

Thanks to everyone for your participation!

Book announcement

Structural Equation Modelling: A Bayesian Approach

Sik-Yum Lee
University of Hong Kong, China

Hbk, 458pp

January 2007

ISBN10: 0470024232

ISBN13: 9780470024232

Price, current list

£50.50 / €79.90 / \$94.95 Structural equation modeling (SEM) is a powerful multivariate method allowing the evaluation of a series of simultaneous hypotheses about the impacts of latent and manifest variables on other variables, taking measurement errors into account. As SEMs have grown in popularity in recent years, new models and statistical methods have been developed for more accurate analysis of more complex data. A Bayesian approach to SEMs allows the use of prior information resulting in improved parameter estimates, latent variable estimates, and statistics for model comparison, as well as offering more reliable results for smaller samples. *Structural Equation Modeling: A Bayesian Approach* introduces the Bayesian approach to SEMs, including the selection of prior distributions and data augmentation, and offers an

overview of the subject's recent advances. This is a multi-disciplinary text ideal for researchers and students in many areas, including: statistics, biostatistics, business, education, medicine, psychology, public health and social science.

Will also be available online. For further information, visit:

<http://www.interscience.wiley.com/onlinebooks>

OnlineBooks™ ISBN 10: 0470024739 ISBN13: 9780470024737

CONTENTS

Chapter 1. Introduction.

Chapter 2. Some Basic Structural Equation Models.

Chapter 3. Covariance Structure Analysis.

Chapter 4. Bayesian Estimation of Structural Equation Models.

Chapter 5. Model Comparison and Model Checking.

Chapter 6. Structural Equation Models with Continuous and Ordered Categorical Variables.

Chapter 7. Structural Equation Models with Dichotomous Variables.

Chapter 8. Nonlinear Structural Equation Models.

Chapter 9. Two-level Nonlinear Structural Equation Models.

Chapter 10. Multisample Analysis of Structural Equation Models.

Chapter 11. Finite Mixtures in Structural Equation Models.

Chapter 12. Structural Equation Models with Missing Data.

Chapter 13. Structural Equation Models with Exponential Family of Distributions.

Chapter 14. Conclusion.

Other Forthcoming Events of Interest

Course “Teaching statistics with R”, Pamplona, Spain, 8-10 June 2009.

<http://www.unavarra.es/personal/lugarte>

Program based on the book “Probability and Statistics with R” by Ugarte, M.D., Militino, A.F. and Arnholt, A. (CRC/Chapman & Hall, 2008)

Lecturers: Alan Arnholt, Lola Ugarte, and Ana F. Militino.

Lola Ugarte

SAE2009 Conference on Small Area Estimation June 29- July 01, 2009, University Miguel Hernández, Elche, Spain

<http://cio.umh.es/sae2009/>

SAE2009 is a scientific conference of current developments in small area estimation with applications to different fields of statistics production and research. The conference addresses, in a good balance: (i) theoretical and methodological developments in small area estimation and related fields, and (ii) practical applications of small area estimation methods, including their potential uses in various research areas and official statistics.

The conference is aimed to provide a platform for discussion and exchange of ideas for a variety of people, including statisticians, researchers and other experts of universities, national statistical institutes, research institutes, and other governmental bodies and local authorities and

private enterprises dealing with research methodology, empirical research, and statistics production for regional areas and other population subgroups.

SAE2009 Conference will be organized in the Conference Centre of the city of Elche by the University Miguel Hernández de Elche (UMH), the Spanish Statistical Office (Instituto Nacional de Estadística – INE) and the Municipality of Elche, on behalf of the EuroWorking Group on Small Area Stimulation (EWORSAE). Chair of the Organizing Committee is Domingo Morales.

Lola Ugarte

ECAS-course: Measurement Errors in Surveys, September 25-29, 2009, Arild (Sweden)

The place and date of the next ECAS-course is now decided. It will be held in Arild, close to Helsingborg in Southernmost Sweden, September, 21-25, 2009 and the topic will be "Measurement Errors in Surveys".

The main speakers have all accepted but the exact titles of their talks are not decided yet: they are all very good speakers and very prominent in their fields. Paul Biemer, RTI International NC, about Latent class analysis, Mick Couper, University of Michigan, about Web surveys and using Internet Joop Hox, Utrecht University, about Non-response and/or Multilevel analysis Edith de Leeuw, Utrecht University, something suitable from her recently published a Handbook on Survey methodology.

A web site will be available soon. Doctoral students are particularly welcome to this course.

Lola Ugarte

To keep up-to-date with the Society visit the website

<http://www.statmod.org>

and don't forget to renew your membership!

See you in Ithaca!