ISBA is a Scientific Society encouraging the interface between Bayesian Statistic methods and all other areas of science and policy-making.

CONFERENCES

ISBA96: Fourth World Meeting of ISBA

The Fourth World Meeting of International Society for Bayesian Analysis ISBA96 will be held in Cape Town, South Africa over the period 17-21 December 1996, on the main campus of the University of Cape Town (UCT).

An Educational and Research Workshop on Bayesian Analysis (ERWBA) will precede ISBA96 on the same site over 15-16 December 1996. The workshop is intended to introduce users of statistical models and graduate students to Bayesian analysis, and to discuss the teaching of Bayesian statistics. Sponsorship is being sought to bring at least 12 faculty and graduate student statisticians from African countries other than South Africa to the meetings.

Full information on the meetings, social activities, and vacation options is available at the following addresses: World Wide Web:

Http://www.uct.ac.za/depts/maths/isba96/isba96.html

anonymous ftp:
ftp://ftp.uct.ac.za/depts/maths/isba96/isba96.info

Printed versions of the same information may be requested from e-mail: isba96@uct.ac.za
fax: international+27-21-6503726 Attention: Tim Dunne

Interested persons should preferably register by www, or by e-mail. Where that is not possible please use fax rather than mail.

The Program Committee consists of Daan de Waal (RSA), Herman van Dyk (Netherlands), Jack Lee (Taiwan), S James Press (USA), Seymour Geisser (USA), John Geweke (USA), Arkady Shemaykin (Russia), Piet Groenewald (RSA). e-mail: wwdw@wwg3.uovs.ac.za

Sessions will be organized on Bayesian methods in:

Model Choice	Finance
Portfolio Constraints	Econometrics
Meta-analysis	Statistical Edu.
Time series	Growth curves
Inferential Procedures	Animal Science
Imaging	Performance Evaluation

Cape Town is a city of great beauty and scenic splendour. ISBA96 is an opportunity for an escape from the Northern Winter into the glories of summer on the majestic slopes of the Table Mountain range. UCT must rank among

the most beautiful university campuses in the world.

Be warned that Cape Town is a very popular tourist destination in December-January. Booking of flights and accommodation should be done as early as possible.

Deadlines:
Titles:	30 June 1996
Registration:	31 August 1996
Accommodation:	31 August 1996
Abstracts:	31 August 1996

The Multiple Criteria Decision Making Conference MCDM97 will take place at the same site 6-10 January 1997. Various options for staying over during the Christmas-New Year period and attending MCDM97 are available to interested persons.

e-mail: mcdm97@maths.uct.ac.za

1996 North American Regional Meeting of ISBA, Chicago, August 2-3, 1996

Below is the program and some information for registration. A registration form is also included in this newsletter. Please note that all participants must register. The local arrangements chair, Robin Carter, will mail additional information to participants as he receives their registration. You can find registration information and forms electronically by accessing the the following Internet address:

http://omega.albany.edu:8008/isba

Quite a few people have asked about publication information. As in the past ISBA papers will be published together with SBSS papers in the ASA Proceedings volume for the Sectional on Bayesian Statistical Sciences. Full information will be provided at the meeting in August, but here are some essentials that may prove useful now: In the past contributed proceedings papers have been limited to four pages, that is expected to continue.
 -- Publication in the proceedings does not prejudice paper consideration by any ASA journal.
 -- Instructions for preparing camera-ready copy will come to you very early in September.
 -- Papers will be due at ASA in mid-October.
 -- ISBA furnishes the mailing labels for ASA to contact you about the camera ready copy.
 -- Only registered presenters will have the option of publication.

PROGRAM

Hugo Keuzenkamp and Michael MCALEER: *The Complexity of Simplicity*

Andrew GELMAN: *Complex Scientific and Statistical Models*

L. Mark BERLINER: *Simplicity and Complexity in Scientific Models*

Hugo A. KEUZENKAMP and Michael McAleer: *Simplicity, Accommodation, and Prediction in Economics*

Session IV: Economic Time Series

Gary Koop and Herman K. VAN DIJK: *Testing for*

Friday, August 2, 1:00 - 2:30

Session I: Marketing and Discrete Choice

Thomas S. SHIVELY, Robert Kohn, Greg Allenby: *Using Nonparametric Random Effects Probit Models to Model Purchase Probabilities*

Kirthi KALYANAM, Daniel S. Putler, James S. Hodges: *A Bayesian Approach for Estimating Target Market Potential with Limited Geodemographic Information*

Kazuo SHIGEMASU: *Bayesian Hierarchical Analysis of Polychotomous Item Responses*

Session II: Linear Models

Peter LENK: *Model Choice in Semiparametric Regression*

Siddhartha CHIB, Edward Greenberg, Rainer Winkelmann: *Posterior Simulation and Bayes Factors in Generalized Linear Models with Random Effects*

Michael Smith, Simon Sheather and Robert KOHN: *Finite Sample Performance of Robust Bayesian Regression*

Friday, August 2, 3:00 - 5:15

Session III: Simplicity versus Complexity in Scientific Modeling

Herbert Simon: *Science Seeks Parsimony, Not Simplicity: Searching for Pattern in Phenomena* (Paper to be presented by Jay KADANE) *Integration Using Evolving Trend Models*

Arnold Zellner and Benjamin SACKS: *Bayesian Method of Moments Analysis of the Multiple Regression Model with Autocorrelated Errors*

Jack C. LEE and C. H. Chang: *On a Growth Curve Model with a General Autoregressive Covariance Structure*

Kajal LAHIRI and Manimoy Paul: *Relative Performance of Pre-test Estimators in the Presence of a Unit Root*

R. A. L. CARTER and A. Zellner: *The AR/AR Model for Time Series*

Friday, August 2, 5:30 - 7:30

Session V: Posters

Woojune Yi, Vicki M. BIER: *n-Dimensional Prior Distributions with Arbitrary Marginal Distributions and Correlation Coefficients*

Eric T. BRADLOW, Alan M. Zaslavsky: *Case Influence Analysis in Bayesian Inference*

Cinza CAROTA: *Dirichlet Process Mixture Prior with Dirichlet Process Mixing Distribution*

Carmen FERNANDEZ, Mark F. J. Steel: *Reference Priors in non-normal Location Problems*

Mauro GASPARINI, Brunero Liseo: *Scale Symmetric Loss Functions for Bayesian Analysis, with Applications and Some Historical Remarks*

H. Chipman, E. GEORGE, R. McCulloch: *Bayesian CART*

Amos GOLAN, George Judge: *A Simultaneous Estimation and Model Selection Rule Using a Generalized Maximum Entropy Estimator*

Minoru HAYASIDA: *Forecasting Growth Rates of Gross City products Using Bayesian Shrinkage and ABIC*

Aparna V. HUZURBAZAR: *Flowgraph Methods for Stochastic Networks*

Thomas J. JIANG: *Bayesian Methods for Informatively Censored Categorical Data*

Frank LAD: *What Should We Teach Students of Mathematical Statistics about Probability?*

Gunhee LEE, Dongchu Sun, A.P. Basu: *Noninformative Priors for $P(X<Y)$ in Normal Distributions*

Robert E. MCCULLOCH: *Modeling Covariance Matrices with Application to Shrinkage*

Alan Genz, John MONAHAN: *A Mixed Adaptive Algorithm for Multiple Integrals over Infinite Regions*

Dale J POIRIER: *Local Bayes Factor Approximations*

David Rios Insua, Fabrizio RUGGERI, Michael Wiper: *Bayesian Analysis of Some Queues*

Teruo Nakatsuma, Hiroki TSURUMI: *Bayesian Tests of IGARCH Models with ARMA Errors*

Saturday, August 3, 8:30 - 10:00

Session VI: Information Theory

Andrew BARRON: *Information Theory and Asymptotics of Bayes Estimators*

A. Yuan and B. CLARKE: *An Information Criterion for Likelihood Selection*

Timothy HAAS: *Consistency Analysis: A Bayesian-like Parameter Estimation Method that Represents the Strength of Prior Knowledge without Prior Distributions*

Session VII: Bayesian Approaches to Reliability Problems

Nozer D. SINGPURWALLA and Simon Wilson: *Bayesian Analysis of Failure Models Indexed by Multiple Scales*

Kevin McDaid and Simon WILSON: *Software Testing Plans*

John WILSON: *Bayesian Approaches to Maintenance Intervention*

Saturday, August 3, 10:30 - 12:00

Session VIII: Panel Data

William GRIFFITHS and Rebecca Valenzuela: *Bayesian Estimation of a Linear Expenditure System with Some Zero Expenditures*

John GEWEKE and Michael Keane: *Forecasting Earnings and Poverty*

Charles ROMEO: *Estimation of Semiparametric Duration Models with Inequality Restrictions on the Shape of the Hazard*

Session IX: Decision Making and Discrete Choice

Keying YE: *Comparative Calibration without a Gold Standard: A Bayesian Approach*

Arnold ZELLNER: *The Bayesian Method of Moments: Theory and Applications*

Shelemyahu ZACKS: *Bernoulli Two-Armed Bandits with Change Point*

Saturday, August 3, 1:00 - 3:00

Session X: Applications of Bayesian Methods to Problems in Agricultural Economics

Thomas Heckelei, Ron C. Mittelhammer and Thomas J. Wahl: *Evaluating Different Types of Prior Information in a Meat Demand System: A Robust Bayesian Bootstrap Approach*

Sergio H. Lence and Douglas Miller: *Estimation of Multi-output Production Functions without Activity-Specific Input Data*

Garth John HOLLOWAY: *Inferences About "The Farm Problem" in Non-Nested, Switching-Regression Models*

Jeffrey H. DORFMAN: *A New Approach to Composite Qualitative Forecasting*

Session XI: Bayesian Hypothesis Testing and Model Checking

Andrew GELMAN: *Hierarchical Modeling, Model Averaging, and Posterior Predictive Checks*

Tim SWARTZ: *Bayesian Goodness of Fit*

Adrian RAFTERY: *Reference Sets of Proper Priors for Bayes Factors*

Michael EVANS: *Model Checking via Cross-Validation and Relative Surprise*

Saturday, August 3, 3:30 - 5:00

Session XII: Bayesian Inference with Applicatins in Finance

Jeff CURRIE: *Evaluation of Asset-Pricing and Simultaneous Equation Models Using the Bayesian Method of Moments*

Arkady SHEMYAKIN: *Sensitivity of Markowitz Model to Bayesian Inputs*

Carmen Fernandez and Mark STEEL: *On Bayesian Modelling of Fat Tails and Skewness*

Session XIII: System Failure and Stopping

John DEELY: *Bayesian Sequential Selection Using Further Assurance*

Bruno BETRO: *Robust Bayesian Analysis for the Power Law Process*

Yeu-Shiang Huang and Vicki M. BIER: *Natural Conjugate Prior Distributions for Nonhomogeneous Poisson Processes*

International Society for Bayesian Analysis Regional Meeting -- 2-3 August 1996

Graduate School of Business
University of Chicago
Gleacher Center -- 450 N. Cityfront Plaza Dr.
Chicago, Illinois

Registration and Local Arrangements

Location

The Gleacher Centre, formerly the University of Chicago Downtown Center, is located on the north bank of the Chicago River between the Michigan Avenue and Columbus Drive bridges. It's easily visible from both these bridges and it's an easy walk from the Hyatt Regency, the Fairmont and the Swissotel. The Executive Plaza is about four blocks away and the Days Inn on Lake Shore Drive is about six blocks away.   International House at the University of Chicago main campus is about 30 minutes by public transit plus a four block walk.

Accomodation

If you are attending the American Statistical Association Joint Statistical Meeting, 4-8 August, you can use the same hotel for the ISBA meeting; just register to arrive two days earlier. Those not attending the ASA meeting can still use these same hotels. Full details are published in the Amstat News of February 1996. Hotel addresses, phone numbers and rates are listed below.

Hyatt Regency Chicago, 151 E. Wacker Dr., (800)233-1234; Single $102, Double $121
Fairmont Hotel, 200 N. Columbus Dr., (800)527-4727; Single $107, Double $126
Swissotel Chicago, 323 E. Wacker Dr., (312)565-0565; Single $104, Double $121
Executive Plaza, 71 E. Wacker Dr., (800)612-4005; Single $90, Double $100
Days Inn, Lake Shore Dr. 644 N. Lake Shore Dr., (312)943-9200; Single $84, Double $84
International House, University of Chicago, 1414 E. 59 St., (312)753-2280; Single only $35

Travel

If you are attending the ASA meeting you can use the same travel arrangement for the ISBA meeting. If you are not attending the ASA meeting you can still use these same travel arrangements. See the Amstat News of February 1996 for details. The Chicago Transit Authority runs trains from O'Hare (Blue Line) and Midway (Orange Line) airports to the downtown area. Both the Amtrak and Greyhound stations are within two miles of the Gleacher Center. We will try to send maps to all registrants.

Local Arrangements Committee

Robin Carter is the chair of the local arrangements committee. You can contact him at the postal address below or via e-mail at frcarter@gsbux1.uchicago.edu or via fax at (312)702-0458.

The Fifth South Taiwan Statistics Conference and The First Two Sides of Straights Statistics Conference

Time: July 15-16, 1996

Place: National Sun Yat-sen University, Kaohsiung, Taiwan 80424.

Remark: There are around 30 scholars from mainland China who will attend the conference.

National Seminar on Bayesian Statistics and Its Applications

Department of Statistics, Banaras Hindu University, Varanasi - 221005, April 6-8, 1996.

Saturday, April 6

8:00-9:45	Registration
10:00-11:30	Inaugural Function
11:30-12:00	Tea/Coffee Break
12:00-1:30	Plenary Session I

Chairman: Prof. M. Delampady
Rapporteur: Dr. Kalyan Das

Speakers: Prof. J.K. Ghosh - Convergence of Posterior to Truth - Positive Results and Prof. N.S.

Iyengar - Bayesian Analysis in Decision Making: A Few Systematic Observations

1:30-3:00	Lunch
3:00-4:00	Parallel Sessions A and B

Session A Chairman: Prof. S.B. Bagchi
Rapporteur: Dr. V.K. Singh

Rakesh Gupta *Analysis of n-Unit Series System Model with Geometric Life Time and Repair Time Distributions*

K.K. Shukla and A. Wahi, *Implementation of Distributed AI Systems Using Fuzzy Neurons*

M. Pandey, *Reliability Estimation in Multi-Component Stress Strength Model: A Bayesian Approach*

S.K. Bhattacharya, and Ram Lal, *The Role of Prior for the Standard Deviation of the Disturbance Term in the Bayesian Analysis of GLEM*

Session B Chairman: Prof. M.V. Muddapur
Rapporteur: Dr. Umesh Singh

A.K. Bansal and M. Ganji, *Bayes Estimation of the Distribution Function from a Changing Normal Sequence*

M.B. Bhatt and S.R. Patel, *Bayesian Estimation for Non-Regular Families of Distributions*

A. Mishra nad A. Hassan, *On Bayesian Estimation of Generalized Poisson Distribution*

Dinesh Kumar, N.K. Singh and S.K. Bhattacahrya, *Bayesian Estimation of a Dose Response Relationship*

4:00-4:30	Tea/Coffee Break
4:30-6:00	Plenary Session II

Chairman: Prof. B.K. Kale
Rapporteur: Dr. S. Ghosal

Speakers: Prof. S.P. Mukherjee - Bayesian Prediction Intervals, and Prof. S.B. Bagchi - On Bayesian Estimators of the Parameters of Power Distribution with Proper and Improper Priors

8:00-9:00	Dinner

Sunday, April 7

8:00-8:30   Breakfast

9:00-10:30   Plenary Session III

      Chairman: Prof. J.K. Ghosh
      Rapporteur: Dr. N.K. Bansal

Speakers: Prof. B.K. Kale - From Bayes to Kolmogorov via Laplace, Prof. M. Delampady, Robust Bayeisan Outlier Detection

10:30-11:00   Tea/Coffee Break

11:00-12:00   Parallel Sessions C and D

Sessions C: Chairman: Prof. R.C. Yadav
           Rapporteur: Dr. M.B. Bhatt

Anoop Chaturvedi, Hikaru Hasegawa and Sheel Asthana, *Bayesian Analysis of the Linear Regression Model with Non-Normal Disturbances*

Bilal A. Bhat, *Approximate Bayesian Inference for Exponentiated Extreme-Value Distribution*

Rajeev Pandey and N.D. Shukla, *Bayesian Control Program in Multiple Regression Model Using Informative Prior*

Sanku Dey and Pranita Sarmah, *Robustness of Posteriors, The Bayes Estimators and Reliability Under a Class of Priors in the IFR Distribution*

Session D: Chairman: Prof. R.K. Singh
          Rapporteur: Dr. Rakesh Gupta

A.A. Khan and M. Yaqub, *Approximate Bayesian Inference in Location Scale Models*

Randhir Singh, *On Bayes Estimator of Shannon's Entropy for Rayleigh Distribution*

A.K. Bansal and Pankaj Sinha, *Sensitivity of Bayesian Results for Inverse Gaussian Distribution Under Truncated Edgeworth*

N.K. Singh, A. Chaturvdei and S.K. Bhattacharya, *Bayesian Estimation for the Time-Censored Pareto Failure Data*

12:00-1:10   Plenary Session IV

      Chairman: Prof. Sudhakar Kunte

      Rapporteur: Dr. A.A. Khan

Speakers: Dr. N.K. Bansal - On Natural Selection Rule for Selecting the Best Treatment in General Linear Model, Dr. Kalyan Das - Salamander mating Experiment - Revisited

1:10-2:30   Lunch

2:30-3:30   Parallel Sessions E and F

Session E: Chairman: Prof. V.K. Srivastava
          Rapporteur: Dr. T. Banerjee

Moloy De, *On the Estimation of Size of the Finite Population Frequentist and Bayesian Studies*

N.K. Singh and S.K. Bhattacharya, *Bayesian Estimation of A Dose Response Relationship*

K.K. Sharma and Bhupendra Singh, *Bayesian Acceptance Sampling Plan for Testing Items to be Used in Series System*

M.V. Muddapur, *Bayesian Methods for Software Reliability*

Session F: Chairman: Prof. A.K. Bansal
          Rapporteur: Dr. K.K. Sharma

V. Shastri, *Bayes Estimators of Pareto Parameters When the Observations*

B.N. Pandey and C.S. Mishra, *Estimation of Scale in Normal Distributions*

Rakesh Srivastava nad Haresh B. Tank, *On Bayesian Estimation in Exponential Life Testing with Changing Failure Rates*

Sanku Dey and Pranita Sarmah, *Estimation of Reliability for an Increasing Distribution*

3:30-3:45   Tea/Coffee Break

3:45-5:45   Plenary Session V

      Chairman: Prof. S.P. Mukherjee
      Rapporteur: Prof. J.S. Parihar

Speakers: Prof. K.B. Pathak - Estimation of Expectation of LIfe at Birth at Sub-National Level, Prof. A.K. Bansal - Robustness of Bayes Deicisions, and Dr. S.K. Upadhyay - Bayesian Computation via Sample Based Approaches

8:00-9:30   Dinner

Monday, April 8

7:45-8:15   Breakfast

8:30-10:45   Plenary Session VI

    Chairman: Prof. K.B. Pathak
    Rapporteur: Dr. U.J. Dixit

Speakers: Prof. S. Kunte - Use of Computers in Bayesian Analysis, Dr. S. Ghosal - Stability and Convergence of Posterior Distributions, and Dr. A. Pandey - Systematic Component of Variation in the Distribution of Number of Births: An Assessment Using Gamma Distribution as a Priori Distribution for the Risk Parameter

10:45-11:15   Tea/Coffee Break

11:15-1:20   Plenary Session VII

    Chairman: Prof. N.S. Iyengar

Rapporteur: Dr. Umesh Singh

Speakers: Prof.   R.K.   Singh   -   Bayesian Sequential Estimation, Dr. U.J. Dixit - Bayes Empirical Bayes Estimation, and Dr. T. Banerjee - Bayeisan Analysis of Some Stress-Strength Systems

1:20-2:40   Lunch

2:45-4:15   Special Session

    Future of Bayesian Statistics in India

    Chairman: Prof. J.K. Ghosh
    Rapporteur: Prof. A.K. Bansal

Key Note Speakers: Profs. B.K. Kale, M. Delampady, S.P. Mukherjee, S. Kunte, N.S. Iyengar and all others with the permission of the Chair.

4:15-4:45   Valedictory Session

ISBA Chicago Regional Meeting Registration

Please complete this form send it together with payment to:

    Prof. R. A. L. Carter, ISBA Local Arrangements
    University of Chicago
    Graduate School of Business
    1101 E. 58 St.
    Chicago Il 60637

Name:_____

Postal Address:_____

_____

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e-mail:_____   Telephone:_____

fax:_____

Payment:

General registration, which includes coffee on 2 and 3 August:

    For ISBA members $50

    For non members $75, which includes $25 for ISBA membership

NB: In order to ensure that we have enough meals we must give the catering service ample planning time. Please register as early as possible, certainly before 15 July 96.

Significant others, spouses, etc. are welcome as guests at the lunch and the banquet.

Lunch at the Gleacher Center on 3 August: $12 per person;

Self_____ Guest_____

Conference banquet at the Gleacher Center: $37 per person including wine;

Beef_____ Chicken_____Fish_____ (Choose one)

Self_____ Guest_____

__:My check for U.S._____ payable to International Society for Bayesian Analysis

__: Credit Card Payment

American Express __   MasterCard __   VISA __

Name as it appears on credit card:_____

Card   Number:_____   Expiration

Date:_____

Signature:_____   Date:_____