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20. ABSTRACT (Continue on reverse side if necessary and identify by block number)
The formal program consisted of seven invited paper sessions: Bayesian Inference, Inference, Biostatistics, Time Series, Quality and Reliability, Experimental Design, and Modelling and Data Analysis. There were three contributed paper sessions, a panel discussion on "The Future of Statistics in Industry and Government" and a banquet speech. The twenty-three distinguished speakers at the invited paper sessions all gave first rate presentations incorporating their latest findings within the framework of recent major advances in the area.

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**FINAL REPORT ON
STATISTICAL THEORY AND PRACTICE
25TH ANNIVERSARY CONFERENCE**

**OFFICE OF NAVAL RESEARCH
GRANT NO. N000114-85-G-0073**

**PRINCIPAL INVESTIGATORS:
BOX, GEORGE E. P.
JOHNSON, RICHARD A.**

Purpose:

This Grant provided partial support for the conference, Statistical Theory and Practice, that was held at the Wisconsin Center, University of Wisconsin, on 29-31 May 1985.

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Program Summary:

The formal program consisted of seven invited paper sessions,

Bayesian Inference
Inference
Biostatistics
Time Series
Quality and Reliability
Experimental Design
Modelling and Data Analysis

three contributed paper sessions, a panel discussion on
The Future of Statistics in Industry and Government

and a banquet speech. The twenty-three distinguished speakers at the invited paper sessions all gave first rate presentations incorporating their latest findings within the framework of recent major advances in the area. Complete details on the titles are given on the enclosed program.

Over 140 persons attended the conference. Attendance at all of the sessions was very good. One particularly gratifying feature was the number of intensive informal discussions that were generated from the talks. Throughout the period of the conference, there was a very active exchange of technical information going on among small groups of participants.

The support of Air Force Office of Scientific Research, Army Research Office, Office of Naval Research, and National Science Foundation were gratefully acknowledged at the conference. No proceedings are planned.

DEPARTMENT OF STATISTICS
UNIVERSITY OF WISCONSIN-MADISON

25TH ANNIVERSARY CONFERENCE
STATISTICAL THEORY AND PRACTICE

MAY 28-31, 1985

Conference Committee

George Box
Richard Johnson
Mike Meyer
Greg Reinsel
Robert Wardrop
Jeff Wu, Chairman

**DEPARTMENT OF STATISTICS
UNIVERSITY OF WISCONSIN-MADISON**

**25TH ANNIVERSARY CONFERENCE
STATISTICAL THEORY AND PRACTICE**

Madison, Wisconsin

May 28 - 31, 1985

The Department of Statistics, University of Wisconsin-Madison is commemorating its 25th Anniversary with this international research conference. The conference emphasizes one of Madison's unique contributions - the catalytic effect of combining theory and practice.

The conference is supported jointly by the National Science Foundation, Army Research Office, Office of Naval Research, Air Force Office of Scientific Research, and the Graduate School of the University of Wisconsin-Madison.

PROGRAM

The conference will be held in the Wisconsin Center of the University of Wisconsin-Madison. The Wisconsin Center is at 702 Langdon Street. All of the technical sessions will be held in the Lakeside Room of the Wisconsin Center. The Wisconsin Center overlooks Lake Mendota and is next to the Memorial Union.

TUESDAY, 28 MAY, 1985

1:00 - 5:00 Open House (In the Statistics Department)

On Tuesday afternoon the Statistics Department will host an open house in the Computer Science and Statistics Building, 1210 W. Dayton Street. Faculty and students will be on hand to talk to visitors, explain the department's programs, and display the facilities available to the Statistics Department.

7:00 - 10:00 Registration and Reception (Wisconsin Center Alumni Lounge)

Complimentary soft drinks, hors d'oeuvres, and beer. Cash bar.

WEDNESDAY, 29 MAY, 1985

8:15 Welcome

Welcome address by E. David Cronon, Dean of the College of Letters and Sciences, University of Wisconsin-Madison.

8:30 - 10:10 Bayesian Inference

Chaired by: D. Pierce, (Federal Reserve Board)

8:30 Irwin Guttman, (Univ. of Toronto), *Likelihood and Bayesian Approaches to the Multivariate Magnitudinal Model.*

9:00 Donald B. Rubin, (Harvard Univ.), *Multiple Imputation for Nonresponse in Sample Surveys.*

9:30 Arnold Zellner, (Univ. of Chicago), *Bayesian Inference in Econometrics.*

10:00 Discussion

10:10 - 10:30 Morning Refreshments (Alumni Lounge)

10:30 - 12:10 Inference

Chaired by: T. Wehley, (Texas A&M Univ.)

10:30 George Roussas, (Univ. of California, Davis), *Nonparametric Estimation in Φ -Mixing Processes*

11:00 Wing Hung Wong (Univ. of Chicago), *Efficiency in the Presence of Nuisance Parameters.*

11:30 Peter J. Bickel (Univ. of California, Berkeley), *Efficient and other M-estimators in Semiparametric Models.*

12:00 Discussion

12:10 - 1:00 Lunch Break

1:00 - 2:00 Contributed Papers

Chaired by: C. Skinner, (University of Southampton)

1:00 Ron Kenett and Moshe Pollak *A Statistical Test of Software Reliability*

1:20 Taskin Atilgan, (Texas A&M Univ.), *Cardinal B-Splines for Regression and Density Estimation.*

1:40 Douglas Nychka, (North Carolina State Univ.), *Confidence Intervals for Smoothing Splines.*

2:00 - 2:30 Afternoon Refreshments (Alumni Lounge)

2:30 - 4:40 Biostatistics

Chaired by: R. St. John, (Bowling Green State Univ.)

- 2:30 A. Tsiatas (Harvard Univ.), *Applications of Group Sequential Methods to Survival Analysis***
- 3:00 L. J. Wei, (George Washington and Harvard Univ.), *The Analysis of Repeated Ordered Categorical Data with Possible Missing Observations.***
- 3:30 John Van Ryzin, (Columbia Univ.), *Improved Buckley-James Algorithms for Regression with Censored Lifetime Data.***
- 4:00 John Crowley, (Univ. of Washington), *The Southwest Oncology Group: Establishment of a new Statistical Center.***
- 4:30 Discussion**

THURSDAY, 30 MAY, 1985

8:00 - 10:10 Time Series

Chaired by: D. Wichern, (Texas A&M Univ.)

8:00 **Bovas Abraham** (Univ. of Waterloo) *Outliers in Time Series.*

8:30 **Wayne Fuller**, (Iowa State Univ.), *Regression Estimation for Autoregressive Time Series.*

9:00 **Peter Bloomfield**, (North Carolina State Univ.), *Bandwidth Determination in Spectrum Estimation.*

9:30 **George Tiao and R. S. Tsay**, (Univ. of Chicago and Carnegie-Mellon Univ.), *Use of Canonical Analysis in Identifying the Structure of Multiple Time Series*

10:00 **Discussion**

10:10 - 10:30 Morning Refreshments (Alumni Lounge)

10:30 - 12:10 Quality and Reliability

Chaired by: C. Bingham, (Univ. of Minnesota)

10:30 **K. Mehrotra**, (Syracuse Univ.), *Properties of the Modified MLE in Normal Regression Analysis under Type II Censoring.*

11:00 **M. Phadke**, (AT&T Bell Labs), *Role of Experimental Design and Product and Process Design.*

11:30 **Bruce Hoadley**, (Bell Communications Research), *A Zero Defects Paradigm and the Management of Quality Standards.*

12:00 **Discussion**

12:10 - 1:00 Lunch Break

1:00 - 2:00 Contributed Papers

Chaired by: S. Verrill, (Lawrence Livermore Nat. Labs)

1:00 **Roy Welsch and David M. Gay**, (MIT and AT&T Bell Laboratories.) *Estimation for Nonlinear Exponential Family Models: Algorithms and Diagnostics*

1:20 **Daniel Pena**, (Universidad Politecnica de Madrid), *A General Approach to Influential Observations.*

1:40 **Ashis SenGupta**, (Indian Statistical Institute), *Theory and Applications of Multiparameter Locally Optimal Tests in Some Curved and Non-Exponential Families.*

2:00 - 2:30 Afternoon Refreshments (Alumni Lounge)

2:30 - 4:10 Experimental Design

Chaired by: P. Green, (Univ. of Durham)

2:30 D. M. Titterington, (Univ. of Glasgow), *Some Aspects of Current Interest in Optimal Design*

3:00 Toby Mitchell, (Oak Ridge Nat. Lab.), *Computer Construction of Super Saturated Screening Designs*

3:30 Carl N. Morris, (Univ. of Texas, Austin), *An Empirical Bayes Approach to Spatial Sampling*

4:00 Discussion

5:00 - 6:00 Cash Bar

6:00 - 8:00 Banquet

Dinner Speaker:

Stephen Stigler, (Univ. of Chicago) *Is the History of Statistics an Autoregressive Process.*

FRIDAY, 31 MAY, 1985

8:30 - 10:10 Modelling and Data Analysis

Chaired by: D. Bacon, (Queens Univ.)

8:30 John MacGregor and Luis G. Bergh (McMaster Univ.) *Robustness Considerations in Stochastic Control.*

9:00 Donald G. Watts and Stephen Havriliak Jr., (Queens Univ. & Rohm and Haas), *Estimating Dielectric Coefficients: A Complex Multiresponse Estimation Problem.*

9:30 Arthur Goldberger, (Univ. of Wisconsin), *Local Regression.*

10:00 Discussion

10:10 - 10:30 Morning Refreshments (Alumni Lounge)

10:30 - 12:00 Contributed Papers

Chaired by: K. C. Li, (Univ. of California, Los Angeles)

10:30 William Roller, (Univ. of Wisconsin-Milwaukee) *A Distribution-Free CUSUM Sign Procedure When the Target Value is Estimated*

11:00 Jay H. Bender, (Univ. of Wisconsin-Milwaukee) *Confounding, Estimability, and Testability.*

11:30 Michael Longnecker, (Texas A&M Univ.), *Test for Interchangeability with Censored Observations*

12:00 - 1:00 Lunch Break

1:00 - 3:00 Panel Discussion: The Future of Statistics in Industry and Government

Chaired by: W. J. Hill and W. G. Hunter

Members of the panel will include:

Gary McDonald, (General Motors)

Joseph Duncan, (Dun and Bradstreet)

Charles Pfeifer, (DuPont)

Brian Joiner, (Joiner Associates)

Blanton Godfrey, (AT&T)

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