

THE STATISTICAL SOCIETY OF AUSTRALIA

New South Wales Branch inc.

Registered number Y1920037

http://www.geocities.com/statsnsw/

The Statistical Society of Australia New South Wales Branch inc. will be holding a special function at the

**University of Sydney
Darlington Centre
(Corner of Butlin Avenue and City Road)**

Wednesday 26th November 2003 at 6.30pm

(Refreshments from 6.00pm)

Statistical Inference in a High-Dimensional, Low Sample Size Setting

Professor Peter Hall

Australian National University

Many contemporary discrimination problems in statistics involve the analysis of samples which are considerably smaller than the lengths of the vectors they contain. In such cases, conventional asymptotic arguments, where model complexity remains fixed as sample size, n , increases, are obviously unable to capture the character of discrimination methods. However, allowing dimension to increase, for fixed n , reflects several of the essential features of these problems, and provides insight into the relative performance of different discrimination rules. Indeed, such an analysis produces simple, low-dimensional geometric representations of the way in which discrimination rules work for very high-dimensional data. Using these ideas we discuss several discrimination methods, such as those based on the support vector machine, distance-weighted discrimination and nearest neighbour techniques.

Peter Hall graduated from the University of Sydney in 1974, and went on to earn his MSc and DPhil degrees from the ANU and Oxford University. He worked at the University of Melbourne before taking his present position at the ANU. His research interests encompass both probability theory and statistics.

Members and visitors: The SSAI (NSW Branch) Annual Dinner will be held at the Darlington Centre Restaurant after Peter's talk.

It is necessary to book for dinner beforehand. There are still places left.

For bookings and enquiries, please contact the organizer, Shelton Peiris: shelton@maths.usyd.edu.au, or the Secretary, Alun Pope: alun.pope@apra.gov.au on telephone 02 9210 3232 (W) or 02 9517 3807 (H).

You can fax credit card payments for Dinner (\$40 per head) to Alun at 02 9210 3021. See the attached form.

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J.B. DOUGLAS POSTGRADUATE AWARDS FOR EXCELLENCE IN STATISTICS

The NSW branch will hold its fourth annual Postgraduate Awards Day in the conference room of the Darlington Centre, University of Sydney, on

Wednesday 26th November 2003 starting at 2.00pm

These awards in honour of Jim Douglas have been created to encourage excellence in postgraduate research work. Each NSW university has been invited to nominate one graduate student in Statistics or Econometrics. All nominees who participate in the Postgraduate Awards day will receive a special certificate recognising the nominee's high standing. Students are asked to make a 20-minute presentation on their postgraduate research, and the presentation will be judged by a panel.

The Awards Day will be followed later in the evening by a talk by Peter Hall (see attached notice) and then the Annual Dinner of the NSW Branch.

Please advise Shelton Peiris (shelton@maths.usyd.edu.au) as soon as possible if you intend to come to the talks, to assist with catering.

If you want to come to the dinner, you **must** book. Please see the attached notices.

Getting to the venue

The University of Sydney's Darlington Center is situated on the south-east side of the central campus, near the southern end of the footbridge crossing City Road, at the corner of City Road and Butlin Avenue.

Visitors may park on campus for a fee of about \$15.00 per day. However, parking spaces are sometimes hard to find.

Bus services run along City Road and Parramatta Road (on the other side of the campus). Many buses leave from the Central Business District, go to Railway Square (Central Railway Station), and then continue to the University. Some go along the City Road side of the Camperdown campus (closest to Darlington Campus). Get off at the footbridge, or the stop after. Other buses run alongside the Parramatta Road side of the campus, past the Footbridge Theatre. Again, you can get off at the footbridge (not the same one!) and walk across the campus to the footbridge near the Carslaw Building.

There is a **train** service to Redfern Station which is less than 15 minutes walk away. There are [free security buses](#) between Fisher Library and Redfern Station in the evening, stopping in front of Carslaw.

A flat rate charge of \$6.00 for parking is available on campus grounds after 3.00pm.

Visit: <http://www.usyd.edu.au/fmo/facilities/venues/1-darl/index.htm>.)

Program

2.00pm	Dr Shelton Peiris, University of Sydney	<i>Introduction</i>
2.05pm	Associate Professor John Rayner, University of Wollongong, President of the NSW Branch	<i>Welcome</i>
2.15pm	Chris Heaton, Econometrics, University of NSW	<i>Time series forecasting with high-dimensional predictor sets using principal components</i>
2.40pm	Timothy Dobbins, Public Health, University of Sydney	<i>Simple method for analysing a stratified cluster randomised trial</i>
3.05pm	Nicholas von Sanden, Math. & Appl. Stats, University of Wollongong	<i>Measuring interviewer effects in household surveys</i>
3.30pm	Ravi Jagannathan, QMMS, University of Western Sydney	<i>Identification of noisy systems</i>
3.55pm	<i>Afternoon Tea</i>	
4.25pm	James McCulloch, Econometrics, University of Technology Sydney	<i>A model of true spreads on the Australian stock exchange</i>
4.50pm	Faisal Ababneh, Math. & Stats, University of Sydney	<i>Models and estimation for phylogenetic trees</i>
5.15pm	Ruth Penman, Statistics, Macquarie University	<i>Correlated data analysis of hearing loss</i>
5.40pm	Robert Denham, University of Newcastle	<i>Making the most of natural resource data</i>
6.00pm	<i>Refreshments</i>	
6.30pm	Professor Peter Hall, ANU	<i>Statistical inference in high-dimensional low sample size setting</i>
7.30pm to 10.00pm	<i>SSAI (NSW Branch) Annual Dinner</i>	

Sponsors



The University of Sydney
SCHOOL OF MATHEMATICS AND STATISTICS



Wollongong Statisticians & SSAI(NSW)

Annual Dinner Booking Form

BY FAX

BY POST

Attention: Dr Alun Pope Statistics APRA 02 9210 3021	Dr Shelton Peiris, Treasurer, SSAI (NSW Branch) School of Mathematics and Statistics, F07 The University of Sydney NSW 2006
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If you want to come to the dinner, you *must* book. After Sunday 23 November will definitely be too late!

NAME		
ADDRESS		
Contact	Tel. ()	Email :
Number of people attending		(Cost :\$40 per head)

STRICTLY NO CASH TRANSACTIONS PLEASE

Please circle appropriate box	Cheque	Money Order	Bankcard	Mastercard	Visacard
If you are paying by credit card please complete the information below:					
Cardholder's Name: _____					
Cardholder's Signature: _____					
Expiry Date: ____/____			Total Amount: \$		
Credit Card Number:					

Please make cheques payable to **"The Statistical Society of Australia (NSW Branch)"**

Forward total payment and the application form to either of the addresses above.

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