

THE STATISTICAL SOCIETY OF AUSTRALIA

New South Wales Branch inc.

Registered number Y1920037

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

The next meeting of the New South Wales Branch will be held on

Tuesday, 23 September 2003

at the

Australian Graduate School of Management, University of New South Wales

6.00 pm for refreshments, 6.30 pm for the talk

Multivariate Regression with non-Gaussian data

Professor Robert Kohn

University of New South Wales

In this talk we provide a general approach for modeling multivariate regression models when the marginal distributions are either Gaussian or non-Gaussian. The dependence structure between the marginals is modeled through a Gaussian copula. The approach we take is Bayesian and the computation is carried out using Markov chain simulation. The methodology will be illustrated using simulated examples as well as real examples from finance and health economics.

Dinner *Dinner with the speaker will be held after the meeting at a nearby restaurant. Please tell Caro Badcock at caro.badcock@covance.com if you wish to come.*

We need Council members for 2003

The Branch can only represent the interest of the members if the members are active. We will need new members of Council for next year. Any member can stand and a nomination form is attached. No experience is necessary, but feel free to talk to any Council member about what is involved. See the phone numbers below.

President John Rayner Maths & Applied Stats University of Wollongong NSW 2522 Phone: (02) 4221 3809 john_rayner@uow.edu.au	Secretary Alun Pope Australian Prudential Regulation Authority Phone: (02) 9210 3232 Fax: (02) 9210 3021 alun.pope@apra.gov.au	Treasurer Shelton Peiris Mathematics and Statistics University of Sydney NSW 2006 Phone: (02) 9351 5764 Fax: (02) 9351 4534 shelton@maths.usyd.edu.au	Membership Secretary Jos Beunen Aust. Bureau of Statistics GPO Box 796 Sydney 2001 Phone: (02) 9268 4647 Fax: (02) 9268 4138 jos.beunen@abs.gov.au
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Getting to the venue

The University of NSW main campus is located on Anzac Parade, Kensington.

If coming by bus, there are several routes (including 394 and 396) from Circular Quay along Elizabeth St that go past the University; from Central Railway, some buses display the University as their destination, or take the 393 or 395 routes. Alight at the University, and walk east along the University Walk.

If coming by car, enter the University from gate 11 on Botany Street. The AGSM is almost immediately on your left, and there is a multi-storey car park a little further on, also on your left. You have to pay for parking.

The AGSM appears in the lower right-hand (southeast) section of the map below.



Forthcoming meetings

Date	Speaker	Venue
October 22	3 Young Statisticians	Carslaw Bldg, University of Sydney
November 26	Post Graduate Awards and Annual Dinner	Darlington Centre, University of Sydney

Save Us Money!

If you receive this notice by post but you would be just as happy to receive it by email, please tell Jos Beunen by emailing him at jos.beunen@abs.gov.au

Don't Go Missing!

Help us keep in touch. Please advise Jos of any change in your contact details.

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NOMINATION FORM

Nominations are called for the positions of President and ten members of the Council of the Statistical Society of Australia New South Wales Branch Inc. for the period from the conclusion of the Annual General Meeting in March 2004 until the conclusion of the Annual General Meeting in March 2005.

NOMINEE (please print): _____

We, the undersigned, being members of the Statistical Society of Australia New South Wales Branch Inc., nominate the above member for the position of *President / Councillor* (***please cross out whichever does not apply***) of the Statistical Society of Australia New South Wales Branch Inc. for the above period.

PROPOSER (please print): _____

signed _____ **date** _____

SECONDER (please print): _____

signed _____ **date** _____

I, the undersigned, being a member of the Statistical Society of Australia New South Wales Branch Inc., accept nomination for *President / Council member* (***please cross out whichever does not apply***) of the Statistical Society of Australia New South Wales Branch Inc. for the above period.

signed _____ **date** _____

postal address _____

daytime phone number (____) _____ **fax** (____) _____

email _____

NOMINATIONS MUST REACH THE SECRETARY:

Alun Pope

Australian Prudential Regulation Authority

GPO Box 9836 Sydney NSW 2001

Tel: 9210 3232 Fax: 9210 3021

alun.pope@apra.gov.au

BY 31 OCTOBER 2003