

Program for Statistics Day - April 15, 2005
at the University of Maryland, College Park

STATISTICS DAY

FRIDAY - APRIL 15, 2005

Organized by the Statistics Consortium
of University of Maryland

Distinguished Speaker:

Professor Robert F. Engle III

New York University

*Winner of the 2003 Nobel Prize
in Economic Sciences*

*“for methods of analyzing economic time series with
time-varying volatility (ARCH)”*

Robert Engle is the Michael Armellino Professor of Management of
Financial Services in the Stern School at NYU.

**Talk: MODELS OF DYNAMIC UNCERTAINTY
IN UNIVARIATE AND MULTIVARIATE SYSTEMS**

Discussants

A. Ronald Gallant

Ron Gallant is the Hanes Corporation Foundation Professor of Economics
in the Fuqua School of Business at Duke University.

Sastry G. Pantula

Sastry Pantula is Professor and Head, Department of Statistics,
Director of Institute of Statistics, North Carolina State University.

Time: 4.30PM – 6.00PM

**Location: Howard Frank Auditorium (Room 1524)
Robert H. Smith School of Business,
Van Munching Hall
College Park, MD**

Reception: 6.00 – 7.00PM, Van Munching Hall

Lecture by Professor Engle and the reception are open to the public without registration but please inform us you are coming by emailing Rupa Jethwa Eapen at RJEapen@survey.umd.edu.

Please visit UMD Statistics Consortium web site at <http://www.statconsortium.umd.edu> for updates and details

Organizing Committee, Statistics Day:

Frank B. Alt, D&IT Department (Business School), Chair of Statistics Day, 2005
Amy Hendrickson, EDMS Dept. College of Education
Abram M. Kagan, Statistics Program, Mathematics Department
Ingmar Prucha, Economics Department

Advisory Members

Partha Lahiri, Joint Program in Survey Methodology, Chair of Statistics Day, 2004.
Roger Tourangeau, Joint Program in Survey Methodology

Statistics Day Coordinator: Rupa Jethwa, Joint Program in Survey Methodology
Webmaster: Adam Kelley, Joint Program in Survey Methodology

For directions to Van Munching Hall:

<http://www.rhsmith.umd.edu/about/directions.html>

Preceding Event - Sponsored by JPSM

Distinguished Lecture by Jon Krosnick

Title "Why Small Changes in Question Wording Can Produce Big Changes in Survey Measurement: Unraveling Some Mysteries of Questionnaire Design with the Theory of Satisficing."

Time: 3.30 pm

Location: 2205 Lefrak Hall, University of Maryland, College Park
JPSM Reception: Immediately afterwards.