



# WSS NEWS

December 2002

WASHINGTON  
STATISTICAL  
SOCIETY

## Time Series Modeling with STAMP and SsfPack 7-8 January 2003

George Washington University, 2121 Eye Street, N.W. Washington, D.C. 20052

The course: Several major advances in time series, forecasting and software engineering have occurred in the past few years. These advances provide a major breakthrough in the modeling of time series using easy-to-use object-oriented Windows based software. The course aims to provide participants with background on Structural Time Series Models and the Kalman filter and demonstrate, using real-life business and industrial data, how to interpret and report the results using the STAMP and SsfPack software packages. You do not need to be a STAMP user. Developers of other software packages, e.g. EViews, ForecastPro, have followed his work extensively when implementing this type of models. Participants are invited to bring their own data.

Who should attend: Structural time series models find application in many subjects, including, economics, finance, sociology, management science, biology, geography, meteorology transportation, tourism and engineering. The course is, therefore, suitable for anyone who works with time series data in government or industry or teaches this topic at Universities. A basic knowledge of time series analysis is assumed. Familiarity with the software is not required but advisable. If you want to get some familiarity with the software prior to the course, please request a demo copy.

The Principal Lecturer is Prof. Siem Jan Koopman who is a Professor in Econometrics at the Free University of Amsterdam. He is a member of the editorial board of the J Applied Econometrics. He is the main contributor to the OxMetrics module STAMP module and developed the Ox package SsfPack. Pertinent web pages include <http://www.econ.vu.nl/koopman/>, <http://stamp-software.com>, and <http://www.ssfpack.com/>.

The costs are \$1250 for the first non-academic delegate, \$1000 for the second non-academic delegate, \$875 for academic delegates. Registration closes 5 calendar days prior to the start of the course. For additional information about this course, contact:

Timberlake Consultants Limited (U.S.A.)  
842 Greenwich Lane,  
Union , NJ 07040, U.S.A.  
Tel: 908-686-1251 Fax: 908-686-2307  
<http://www.timberlake-consultancy.com>

Registration closes on December 30th, 2002. Full fee returned for cancellations prior to December 9th, 2002, half-fee returned for cancellations between 10th and 24th of December 2002, and no cancellations accepted after that date.

<b>WSS and Other Seminars</b> (All events are open to any interested persons)	
<b>December</b> <b>5</b> <b>Thur.</b>	<b>The U.S. Census Bureau's Corporate Metadata Repository: An Overview of the Development Process and Current Status</b>

Also available on the World Wide Web at the following URL: <http://www.science.gmu.edu/~wss>

## Announcements

### **SIGSTAT Schedule: December 2002 to May 2003**

December 11, 2002 - SAS Graph-n-Go

January 15, 2003 - SuperSTAR

February 12, 2002 - PROCs MI & MIANALYZE in SAS/STAT

March 12, 2003 - R Graphics

April 9, 2003 - SAS/IML Workshop 2.0

May 14, 2003 - SAS 9.0

SIGSTAT is the Special Interest Group in Statistics for the CPCUG, the Capital PC User Group, and WINFORMS, the Washington Institute for Operations Research Service and Management Science.

All meetings are in Room S3031 (Food Safety and Nutrition Room), 1800 M St, NW from 12:30 to 1:30. Enter the South Tower & take the elevator to the 3rd floor to check in at the guard's desk.

First-time attendees should contact Charlie Hallahan, 202-694-5051, [hallahan@ers.usda.gov](mailto:hallahan@ers.usda.gov), and leave their name. Directions to the building & many links of statistical interest can be found at the SIGSTAT website, [www.cpcug.org/user/sigstat/](http://www.cpcug.org/user/sigstat/).

### **Washington Academy of Sciences Web Site**

The Washington Academy of Sciences has established a "News Items" page on its website and is soliciting news stories for posting on the website. This page is available to all members and affiliates of the Washington Academy of Sciences to post information about appointments, publications, awards, and other professional news.

Examples of posted news items can be found at [www.washacadsci.org/news.htm](http://www.washacadsci.org/news.htm)

Please submit your "news items" to Marilyn London, President of WAS at [mlondon@washacadsci.org](mailto:mlondon@washacadsci.org)

Please note, however, that regular announcements of Society meetings are posted separately from the "News Items" page, and should continue to be sent to Doug Witherspoon at [fdwitherspoon@compuserve.com](mailto:fdwitherspoon@compuserve.com).

### **Nominations for Fellows of the American Statistical Association**

The WSS Committee on Fellows is charged with identifying and facilitating the nomination of strong candidates for Fellows of the American Statistical Association. Our mandate covers all statisticians in the Washington, D.C. statistical community. This year's committee consists of David Banks, Michael L. Cohen, Phil Kott, and Fritz Scheuren. If anyone has suggestions for suitable nominees, please send an email to David Banks ([banksd@cber.fda.gov](mailto:banksd@cber.fda.gov)) with the suggestion and a short outline of the nomination rationale. We would like to have all such nominations by January 1, 2003, at the latest.

### **Notice about Seminars at the Bureau of Labor Statistics**

A new list of attendees of WSS seminars at the Bureau of Labor Statistics begins January 2, 2003 (the previous list will be discarded). If you plan to attend a seminar at BLS, you will need to do one of the following at least by noon 1 day ahead: (1) e-mail name, affiliation, and name of seminar to [wss\\_seminar@bls.gov](mailto:wss_seminar@bls.gov) (underscore after 'wss') or (2) call 202-691-7524 and leave a message. Finally, bring a photo ID. NOTE: Once on the list, you need not contact BLS for subsequent seminars through March 31, 2003.

### **Note from the WSS NEWS Editor**

Items for publication in the February 2003 WSS NEWS should be submitted no later than December, 24 2002. E-mail items to Michael Feil at [michael.feil@usda.gov](mailto:michael.feil@usda.gov).

## Program Abstract

- Title:** The U.S. Census Bureau's Corporate Metadata Repository: An Overview of the Development Process and Current Status
- Speaker:** Samuel N. Highsmith, Jr., U.S. Census Bureau
- Chair:** Manuel de la Puente, U.S. Census Bureau
- Date/Time:** Thursday December 5, 2002, 12:30 - 2:00 p.m.
- Location:** Bureau of Labor Statistics, Postal Square Building (PSB), Conference Center, Conference Room 9, 2 Massachusetts Ave., N.W., Washington, D.C. Please use the First Street entrance to the PSB. To gain entrance to BLS, please see Notice at the end of this announcement.
- Sponsor:** WSS Social and Demographic Statistics Section
- Abstract:** This presentation will provide an overview of the methodology behind the U.S. Census Bureau's Corporate Metadata Repository (CMR). This overview will begin with a discussion of the needs brought about the development of the CMR. This will be followed by a description of the development of the applications which use the CMR and a description of the metadata registry components that have been built or are under construction. The presentation will also outline some of the challenges encountered during the building a metadata registry and conclude with a report on the current status of this effort.

The construction of a corporate metadata repository is based on two combined models: a business process model of the survey and census process at the Census Bureau and a data element registry model providing complete definition of the data elements residing in datasets. The model was first adapted and used in construction of the American FactFinder Internet application. Areas providing data for dissemination on the American FactFinder site were required to provide metadata files describing the dissemination files, their variables and allowable values. The second area to adopt the CMR model was the Economic Directorate in their 2002 Economic Census redesign effort. The Economic Directorate used the CMR model to describe, organize, and all the questionnaire content for their more than 650 paper forms. One of our more recent internal customers is the Geography Division, for whom we have automated the validation of geographic metadata files sent to the AmericanFactfinder staff.

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## Employment

As a service to local statisticians, *WSS News* provides notification of employment opportunities and description of those seeking employment here in the Washington, DC, area. Readers are encouraged to take advantage of this feature of the newsletter. The deadline for inserting notices is five (5) weeks before the publication date. Those interested should email or call Anne Peterson, at [apeterson.ipr@verizon.net](mailto:apeterson.ipr@verizon.net) or (703) 979-1191.

### Statistician

Statistician to provide support for medical research projects. Position duties include data analysis and presentation of findings. Successful candidates must possess a Masters in Statistics. Demonstrated experience in medical research helpful. Strong oral and written communication skills are required.

Salary commensurate with experience. For immediate consideration, please send resume with cover letter describing your interests to MedStar Research Institute, The Statistics and Computer Center by email to [SCC@medstarresearch.org](mailto:SCC@medstarresearch.org) EOE M/F/D/V

### Director , Social Science Statistics Center, University of Missouri - Columbia

The Department of Statistics at University of Missouri is seeking a Director of its Social Science Statistics Center, starting Fall 2003, to oversee establishment of the Center. We anticipate hiring at the associate professor level, but would consider a full professor depending on qualifications and budgetary considerations. The center will comprise six faculty, who are part time in the center, with programmers and research assistants.

The Director will engage in 1) research collaboration and consultation with Social and Behavioral Scientists; 2) coordinating faculty affiliated with the Center; 3) reduced amount of teaching; and 4) administration of the center.

Review of applications will begin Jan. 15, 2003 and continue until the position is filled. Send letter of application, CV and three letters of reference to

Dr. Chong He, Chair of Search Committee,  
Statistics Department,  
University of Missouri - Columbia,  
Columbia, MO 65211-4100  
or e-mail to [chong@stat.missouri.edu](mailto:chong@stat.missouri.edu).

For more information, please visit <http://www.stat.missouri.edu>. The University of Missouri is an EO/AEE. Women and minorities are encouraged to apply. To request ADA accommodations, contact ADA Coordinator at 573-884-7278 (e-mail: [HensonL@missouri.edu](mailto:HensonL@missouri.edu)).

### STATISTICIANS/MATHEMATICAL STATISTICIANS

The Office of Applied Studies, Substance Abuse and Mental Health Services Administration (SAMHSA), is recruiting for junior and senior statisticians and mathematical statisticians to work on SAMHSA's National Survey on Drug Use and Health (NSDUH). The NSDUH is an ongoing household survey of 70,000 respondents per year. The survey produces national and state level statistics on the use of tobacco, alcohol, and illicit drugs, and data are used for research on various substance abuse issues. Service Fellow positions are available in the Division of Population Surveys for persons with interest and expertise in one or more of the following areas: analysis of data from complex household surveys; small area estimation; sample design and estimation; survey management; questionnaire design; design and conduct of methodological studies; and substance abuse epidemiology. For information on these positions, contact Joe Gfroerer, at 301-443-7977, [jgfroere@samhsa.gov](mailto:jgfroere@samhsa.gov), or Office of Applied Studies, Substance Abuse and Mental Health Services Administration, Room 16-105, 5600 Fishers Lane, Rockville, Maryland 20857.

### U. S. CENSUS BUREAU

#### SENIOR COMPUTER SCIENTIST/STATISTICIAN RESEARCH POSITION

Applications and nominations are invited for one senior research position in computer science or statistics at the U.S. Census Bureau in the Washington, D.C. area. The senior position of Principal Researcher involves research, consulting, and directing the work of less experienced researchers. It requires a Ph.D. in computer science, statistics, or a closely related field and a substantial record of original research in information retrieval, data analysis, data mining, data visualization, and graphical display of data, including publications. The 2002 salary range is \$78,265-\$119,682 depending on qualifications and experience.

The selected individual will serve as Principal Researcher and Technical Leader of the

Computing Research Group of the Statistical Research Division and oversee multiple related projects led by other researchers. The individual will have knowledge of statistics, possess outstanding competence, and demonstrate ability to initiate and perform research and development activities in the areas listed above. Products of this position are research efforts and applications affecting data products from all of the Census Bureau's censuses and sample surveys. The researcher also provides consultation, training, and documentation of methods and software developed and so must have good communication and personal skills.

For further information or to start the application process, please contact Rob Creecy, Statistical Research Division, Census Bureau, Washington, DC 20233-9100 or [rob.creecy@census.gov](mailto:rob.creecy@census.gov), or call 301-457-4972. U.S. citizenship is required.

### **TIME SERIES RESEARCH POSITION**

Applications and nominations are invited for one senior and one or more junior or intermediate research positions in time series analysis at the U.S. Census Bureau in the Washington D.C. area. The senior position of Principal Researcher is in the Statistical Research Division and involves research, consulting, and directing the work of less experienced researchers. It requires a Ph.D. in Statistics or a closely related field and a substantial record of original research in time series analysis including publications. The 2002 salary range is \$78,265-\$119,682 depending on qualifications and experience. The other positions require at least a Master's degree in Statistics or a closely related field, course work in time series analysis, significant statistical computing experience, and ability to conduct research. The 2002 salary range is \$46,469-\$73,269 depending on qualifications and experience.

The Census Bureau's methods and software for time series modeling and seasonal adjustment are used world-wide in government, industry, and academia. The available positions are on the staffs responsible for the further development, testing, training, and support of such methods and software for the Census Bureau's many economic surveys. Research topics of current interest include state space modeling with sampling error components; non-Gaussian modeling for signal extraction; statistical graphics and other diagnostics for seasonal adjustment; automatic selection methods for ARIMA models, regressors and outlier treatments; and issues involved with the seasonal adjustment of short time series. The researchers also provide consultation, training, and documentation of methods and software developed and so must have good communication and personal skills.

For further information or to start the application process, please contact David F. Findley,

Census Bureau, Washington, DC 20233-9100 or [david.f.findley@census.gov](mailto:david.f.findley@census.gov), or call 301-457-4983. U.S. citizenship is required.

### **USABILITY RESEARCH POSITION**

Applications and nominations are invited for one senior or intermediate research position in usability at the U.S. Census Bureau in the Washington D.C. area. The senior position of Principal Researcher involves research, consulting, and directing the work of less experienced researchers. It requires a Ph.D. in Psychology or a closely related field and a substantial record of original research in human-computer interaction including publications. The 2002 salary range is \$78,265-\$119,682 depending on qualifications and experience. An intermediate level position would require a Ph.D. in Psychology or a closely related field and significant consulting and research in the behavioral sciences. The 2002 salary range is \$55,694-\$86,095 depending on qualifications and experience.

The Census Bureau's Usability Laboratory maintains an active program of human-computer interaction research and service for Census Bureau applications. The Usability Laboratory sponsors and conducts research to discover good design principles and evaluation methods for human-computer interactions. We put the principles and methods into practice by constructing and evaluating user interfaces that maximize human capabilities and satisfaction. Recent service projects have focused on the design and evaluation of user interfaces to electronic questionnaires, knowledge databases, and data dissemination web sites at the Census Bureau. We assist projects in implementing the user-centered design process, including user profiling, task analysis, setting usability goals, creating design guidelines, quick testing of early prototypes, expert or heuristic reviews, usability testing, and post-release performance monitoring. Recent R&D efforts have addressed remote usability testing, guidelines and style guides, eye tracking, map-based interfaces to statistical data, navigating electronic questionnaires, error messages for electronic questionnaires, and response rates to surveys with web questionnaire options. The researcher must have good communication and personal skills.

For further information or to start the application process, please contact Kent Marquis, Human Factors and Usability Research Group, Statistical Research Division, Census Bureau, Washington, DC 20233-9100 or [kent.hammond.marquis@census.gov](mailto:kent.hammond.marquis@census.gov), or call 301-457-4719. U.S. citizenship is required.

**The Census Bureau is an Equal Opportunity Employer.**



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# Symposium on Statistical Methods

January 27-29, 2003

Atlanta, GA

Crowne Plaza Ravinia

**Short course:**

## **Modeling and Analysis Using Monte Carlo Methods**

**George Casella, Ph D**

to obtain more information, please visit  
the web site at

<http://www.cdc.gov/od/ads/sag/>

**or contact one of the following people:**

**Chris Johnson**

**(770) 488-6365**

**CJohnson3@cdc.gov**

**Harvey Lipman**

**(770) 488-8113**

**HLipman@cdc.gov**



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