

Final Program

Conference on Quantitative Social Science Research Using R

Fordham University, 12-th Floor Lounge, 113 West 60th Street, New York, NY. (Enter, North West corner: Columbus Avenue and 60th St.)

Sessions start after lunch on Thursday, June 18, 2009 and end just before lunch on Friday, June 19, 2009. Poster and R-demo Rooms 508, 518 to 520.

Sponsors: Fordham University [Faculty of Arts and Sciences, Graduate School of Arts and Sciences (GSAS), Fordham College at Rose Hill (FCRH), and College of Business Administration (CBA)] Society of Indian Academics in America (SIAA) and Global Association of Risk Professionals (GARP).

1 Registration: 1:15 to 1:45 PM, Thursday

Prepaid (late) registration costs \$35.00 and includes wine, beer and snacks reception as well as coffee breaks. Breakfast and lunch available at the 'Lowenstein Cafeteria' for a modest price. Registration cost on June 18 or June 19 at the door is \$70.00. Seats are limited.

2 1:45-2:00 PM: Inauguration of the Conference

Opening and Welcome: **Dr. Robert Himmelberg**,
Dean of Arts & Sciences Faculty, Fordham University.

Session Chairs: Dr. Frank Hsu and Dr. H. D. Vinod

Co-chair of the Conference Organizing Committee.

Remaining members: J. Aleman, treasurer (Pol. Sc.), E. Filatova (Computer and Inf. Sc.) S-K. Kim (Psychology) E. W. Rengifo (Economics) E. Rosenbaum (Sociology) M. Weinshenker (Sociology) & T. Yip (Psychology).

3 2:00-4:00 PM: Session 1, Thursday

Chair: Prof. Matthew Weinshenker, Sociology Dept. Fordham University.

"Introduction to R" (30 minutes) Rossen Trendafilov and Brandon Vick (Ph.D. Candidates, Fordham University)

“Reference Growth Charts for Saudi Arabian Children and Adolescents.” (20 minutes) Dr. Peter Foster and Dr. T. Kecojevic, School of Mathematics, University of Manchester, Manchester, UK, and Lancashire Business School, University of Central Lancashire, Preston, UK.

“Bubble Plots as a Model-Free Graphical Tool for Three Continuous Variables and a Flexible R Function to Plot Them” (30 minutes) Prof. Keith A. Markus (presenter) and Wen Gu, Psychology Department at John Jay College of Criminal Justice, New York.

“Validation of Functional Form in Multiple Regression Using R” (20 minutes) Dr.s Harry Haupt, Joachim Schnurbus (presenter) and Rolf Tschernig, Bielefeld University and University of Regensburg, Germany.

“Estimating a Spatial Filtering Gravity Model for Bilateral Trade: Functional Specifications and Estimation Challenges” (20 minutes) Dr. Roberto Patuelli, Institute for Economic Research (IRE) University of Lugano, Switzerland, and The Rimini Centre for Economic Analysis, Italy.

4 4:00-4.15 PM: Coffee Break

5 4:15-6.05 PM: Session 2, Thursday

Chair: Prof. Eswar Phadia, Department of Mathematics, William Paterson University of New Jersey.

“Statistical Computing in R: Strategies for Turning Ideas into Software” (30 minutes) Prof. Achim Zeileis, Department of Statistics and Mathematics WU Wirtschaftsuniversitt Wien (Vienna)

“Causal Mediation Analysis in R” (30 minutes) Prof. Kosuke Imai, Department of Politics, Princeton University.

“Bayesian Generalized Linear Models and an Appropriate Default Prior” (30 minutes) Prof. Andrew Gelman, Director of the Applied Statistics Center at Columbia University, New York.

A Bayesian Statistical Analysis Using R of Leukemia Incidence Surrounding an Inactive Hazardous Waste Site (20 minutes) Dr. Ronald Neath, Dept. of Statistics and Computer Information Systems, Baruch College, City University, NY

6 6:15-7.45 PM, Thursday: Wine and Beer Reception with Snacks

Chair: Prof. M.G. Prasad, Stevens Institute of Technology, President Society of Indian Academics in America (SIAA).

7 9:30-11:00 AM: Session 3, Friday Morning

Chair: Prof. Se-Kang Kim, Psychology Department, Fordham University.

“Econometric Computing with R.” (30 minutes) Prof. B. D. McCullough, Department of Decision Sciences, Drexel University, Philadelphia.

“Fitting Multinomial Models in R: A Program Based on Bock’s Multinomial Response Relation Model” (20 minutes) David Rindskopf, City University of New York, Graduate Center.

“RE-EM Trees: A New Data Mining Approach to Longitudinal Data” (20 minutes) Dr. Jeff Simonoff and Rebecca Sela, Stern School of Business, New York University.

“GARCH Models Versus Stochastic Volatility Models with Jumps in Returns and Volatility in Different Market Situations,” (20 minutes) Dr. Adjoa Numatsi and Prof. Erick Rengifo, Fordham University, New York.

8 11:00-11.15 AM: Coffee Break

9 11:15 AM-12:30 PM, Friday: Keynote Address and Concluding Session

Chair: Dr. Frank Hsu, Clavius Distinguished Professor of Science and Professor of Computer and Information Science.

“Quantile Regression: A Gentle Introduction to Estimating Models for Conditional Quantiles in R” (40 minutes) Prof. Roger Koenker, Professor of Economics, University of Illinois.

“Superior Estimation and Inference Avoiding Heteroscedasticity and Flawed Pivots: R-example of Inflation-Unemployment Tradeoff” (30 minutes) Prof. H. D. Vinod, Professor of Economics, Fordham University, New York.

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