



Greater Cincinnati Chapter

American Statistical Association

The Greater Cincinnati Chapter of the American Statistical Association is proud to invite you to the tutorial course “**Introduction to Bayesian Analysis Using SAS Software.**” This tutorial will be offered **Wednesday, June 18, 2008**, from 1:00 PM to 4:00 PM at the Auditorium of The Procter & Gamble’s Mason Business Center (formerly HCRC) which is located in Mason, OH. Dr. Fang Chen will be the instructor. Dr. Chen is a Senior Research Statistician at SAS Institute Inc. Among his responsibilities are development of Bayesian analysis software and MCMC procedure. Prior to joining SAS Institute, he received his graduate degree from the Department of Statistics at Carnegie Mellon University.

Course description:

Introduction to Bayesian Analysis Using SAS Software Fang K. Chen, PhD

Bayesian methods have become increasingly popular in recent years in a number of different disciplines. This tutorial provides an introduction to Bayesian methods with applications in the areas of the generalized linear model, survival analysis, and general Bayesian modeling and inference. The course has three parts. The first part of the course provides an overview of Bayesian methodology, including motivation and Bayesian inference, as well as computational methods and convergence diagnostics relevant to the SAS implementation. The second part of the course discusses applications using new Bayesian capabilities in SAS/STAT software in the GENMOD, LIFEREG and PHREG procedures which are based on Gibbs sampling. Examples will include methods such as linear regression, logistic regression, Poisson regression, Cox regression, parametric survival models, and the piecewise exponential model. The third part of the course introduces the new experimental MCMC procedure. PROC MCMC is a general purpose simulation procedure that uses Markov chain Monte Carlo (MCMC) techniques to analyse Bayesian models. The MCMC method is a general simulation method for sampling from posterior distributions and computing posterior quantities of interest. You specify a likelihood function for the data and prior distribution for the parameters. PROC MCMC then obtains samples from the corresponding posterior distributions. A number of examples are included to illustrate features of the procedure.

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Directions to the Mason Business Center (8700 S Mason Montgomery Road, Mason OH 45040)

Take I-71 to Exit 19.

- If exiting from I-71 southbound, keep right to stay on ramp towards Mason Montgomery Road and then turn right (north) onto Mason Montgomery Road. P&G's Mason Business Center facility is about 1.1 miles on your right (just past Irwin Simpson Rd). Visitor parking is available at the front of the building.
- If exiting from I-71 northbound, turn left (north) at light off exit ramp onto Mason Road and continue until you go under I-71. The road name will change to Mason Montgomery Road. P&G's Mason Business Center facility is about 1.3 miles on your right (just past Irwin Simpson Rd). Visitor parking is available at the front of the building.

For a map, visit or click on <http://www.google.com> and search for "8700 S Mason Montgomery Road, Mason OH 45040" (quotes can be omitted). Click on links at top of results to see a map.