SASA NEWS/SASV NUUS

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September 2012

- 1 Spotlight Limpopo Chapter
- 2 SASA 2012 Conference
- 3 Editorial

New members

2013 Conference

International visitors itinerary – SASA 2012 Conference

- 4 ISBIS Announcement
- 5 President's column

Institute of Applied Statistics Scholarships

6 News from the Education Committee

> Winners of the 2011/2012 Student project competition

- 7 Rasch modelling with RUMM2012 - workshop
- SAS/SASA Honours Scholarship 2013
- 9 SASA History Presidents of the first decade
- 10 University of Stellenbosch
- 11 IFCS-2013 Conference and possible IFCS affiliation

On the Bookshelf





Dignitaries joined by SMCS staff and Executive Members of COSMA Club, turned up for the launching of COSMA Club on Friday 18 May 2012

The students in the School of Mathematical and Computer Sciences (SMCS), which is one of the four Schools at the University of Limpopo's Faculty of Science and Agriculture, have demonstrated that they are ready to take the future in their own hands. The SMCS comprises three departments: Computer Science; Mathematics and Applied Mathematics; and Statistics and Operations Research. It is from the disciplines offered in the School that the name COSMA has been derived (Computer Science, Operations Research, Statistics, Mathematics and Applied Mathematics).

Dr Pravesh Debba, Principal Statistician at the CSIR (Council for Scientific and Industrial Research), delivered a keynote address. Dr Debba thanked and congratulated COSMA executives for setting up the Club, which would boost throughput rates in the School. The scarce skills offered by the School will promote multidisciplinary learning which is critical for the 21st century job market. He added that each COSMA Club member should be dedicated to the Club and act unselfishly, and make it their duty "to engage learners in various communities to make them aware of the existence of Mathematical and Computer Science degrees".

Ms Nthabiseng Monyepao from Limpopo Economic Development Enterprise, ICT Development, commended the launching of the Club adding that in an effort to bridge digital divide, COSMA Club should offer advisory skills to people in rural areas regarding the ever-changing ICT environment. The Statistician General, Mr Pali Lehohla, welcomed the formation of COSMA and pledged his support in its success as it works towards changing the history that have affected black students since 1956. He emphasised the important attributes needed of students in these disciplines to supplement thorough knowledge: accuracy, ethical considerations, administration and politics.

Mr David Risinamhodzi, COSMA Chairperson, said the Club seeks to provide a platform for learning and research in the theory and applications of subjects offered in the School of Mathematical and Computer Sciences. COSMA Club members endeavour to instil the culture of research and academic excellence among students. He further appealed to funders to provide them with the necessary resources and support to ensure that the Club achieves its objectives.

Other dignitaries present were: Morore Mashao, Senior Manager, Load Forecasting & Research; Dave Evans, Vice President, Operations Research Society of South Africa; Mankone Ntśaba, Manager, CSIR Polokwane; and Halieo Thoka, Manager, Mancosa Polokwane.

In his vote of thanks speech, Mr Matome Matjuda, Head of the Department of Computer Science, said the SMCS congratulates COSMA on the step that they have taken in pursuit to address challenges of scarce skills in the ICT sector and mathematical sciences, in general. He further thanked all the dignitaries who made themselves available for the launch, and the students for their initiative.





Nelson Mandela Metropolitan University

or tomorrow



SASA 2012

Nelson Mandela Metropolitan University Department of Statistics is proud to host the 54th Annual Conference of the South African Statistical Association from 7 – 9 November 2012.

Online Registration

Opens: Monday 4th of June 2012 Early bird closes: Friday 21st of September 2012 Closes: Friday 12th of October 2012

Online Abstract Submissions

Opens: Monday 4th of June 2012 Closes: Friday 21st of September 2012

For more details email sasa2012conference@gmail.com or visit our website: www.sasa2012.co.za





SASA News

Editorial

Dear SASA members

This issue contains a poster with information on the 2012 SASA conference to be hosted by NMMU in Port Elizabeth in November this year. Hope to see you all there. Please take note of the date of the SASA AGM.

A report on the COSMA club launch held at the University of Limpopo during May is in the spotlight. Information on ISBIS is included in this newsletter. There is also an announcement on an IFCS-2013 conference and possible IFSC affiliation.

In the news from the education committee the winners of the 2011/2012 SASA student project competition are announced. Congratulations to you all. Take note of honours and masters scholarships offered by the Institute of Applied Statistics.

We welcome all new members. We also appreciate the support of the University of Stellenbosch for sponsoring this issue of the newsletter.

Keep well.

Mardi 🗖



Itinerary SASA 2012 Conference official visitors

Professor Jeffrey Scott Racine, McMaster University, Canada

Arrives in South Africa	2 November
Visits NMMU &	
SASA conference	2 - 11 November
Visits Wits	12 - 13 November
Visits UP	14 - 15 November
Departs	15 November

Professor Nicholas Irving Fisher, University of Sydney (Academic), Australia ValueMetrics (Business)

Arrives in South Africa	27 October
Visits Wits	27 -29 October
Visits UP	30 October
Visits UCT and others	31 Oct - 4 Nov
SASA conference	5 - 9 Nov
Departs	10 November

Notice

AGM 7 November 2012 @SASA 2012 Conference

Contact details for the newsletter editor

Dr. Mardi D Jankowitz

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Please send all Newsletter matters to the Editor at the above address, and all other SASA matters to

The Secretary, P.O. Box 3341, Matieland. 7602. South Africa

email: Inger.Fabris-Rotelli@up.ac.za The Newsletter is an informal collection of

news items and short articles of interest. The Newsletter will appear in March, June,

September and December.

Submission deadlines:

Issue	Deadline Date
March	1 February
June	1 May
September	1 August
December	1 November

The views expressed in this Newsletter are those of the contributors and do not necessarily reflect the policies of the SA Statistical Association or the editor of the Newsletter.

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Designed by Graphcom Design Studio cc



SASA 2013 Conference

Call for conference host 2013

Any institution wishing to host the Annual SASA conference in 2013 should please contact the secretary of the Executive Committee by 15 October 2012.

Call for nominations for visitors for the 2013 conference

Any SASA member wishing to nominate an overseas visitor for the 2013 SASA conference, please contact the secretary of the Executive Committee with supporting information by 15 October 2012.

The contact details for the secretary are:

Inger Fabris-Rotelli

Department of Statistics Office IT 6-25 University of Pretoria Hatfield 0083

Fax: (012) 420 5185 E-mail: inger@up.ac.za

Welcome!

New members of SASA

Mr K Chinhamu, Lecturer: University of kwaZulu-Natal, chinhamu@ukzn.ac.za

Mr MM Chanza, Statistical Consultant: Epsilon Data Mining, epsilondatamining@ gmail.com

Mr SN Nakale, Junior Lecturer: University of Pretoria, sammynakale@gmail.com

Ms CM Clohessy, Lecturer: Nelson Mandela Metropolitan University, chantelle.clohessy@ gmail.com

Mr J Majakwara, Senior Tutor: University of the Witwatersrand, Jacob.majakwara@wits. ac.za

Mr TPS Singh, Statistician: ESKOM, singhtp@ eskom.co.za

Mr MP Nkabinde, Statistician: ESKOM, nkabinMP@eskom.co.za

Ms FN Yende-Zuma, Biostatistician: CAPRISA-UKZN, yende@ukzn.ac.za

ISBIS

The International Society for Business and Industrial Statistics

www.isbis.org

What is ISBIS?

Statistics

ISBIS is an international society that is dedicated to the promotion of business and industrial statistics worldwide. In fact, it is the only truly global society of its kind. The scope of the society includes statistical practices and methods in all aspects of business and industry. ISBIS is part of the family of international associations that operate under the umbrella of the International Statistical Institute.

Business

Industrv

What does ISBIS do?

ISBIS promotes applications, research, and best current practices in business and industrial statistics, facilitates technology transfer, and fosters communications among members and practitioners worldwide. ISBIS also seeks to inform organizational leaders about the value and importance of Statistics in Business and Industry, particularly in developing countries.

The society provides a variety of products and services as well as networking opportunities. These include activities aimed at promoting the careers of students and recent graduates.

In particular, ISBIS features:

- A biennial international conference that covers case studies, applications, best practices, and state-of-the-art research developments and attracts participants from across the world;
- Regional conferences and workshops as well as meetings that are co-organized with local societies to focus on the specific needs of the regions;
- An international journal, *Applied Stochastic Models in Business and Industry* (ASMBI) (<u>free on-line access to ISBIS members</u>);
- A regular newsletter;
- 25% discount* on Wiley books for ISBIS members (*some restrictions apply);
- A website www.isbis.org that provides broad range of information and a Members Only area with free access to ASMBI and ISBIS sponsored events;
- A Young Statisticians' group (y-BIS) to facilitate communications among people starting their careers and provides support in a variety of ways — jobs network, Help Desk, social networking site. (For more information, contact Paulo Rodrigues at paulocanas@gmail.com)

Information on how to become a member is available at

http://www.isbis.org/membership.html.

You can either follow the instructions there to complete and send/fax a hard copy or you can go to http://isi.cbs.nl/isbis-form.asp to submit the application on-line.

Membership fees:

- Developed countries: 25€ for regular members and 15€ for y-BIS members;
- Developing countries: 8€ for regular and y-BIS members;
- <u>Full-time students: free;</u>
- Institutional members: 250€

ISBIS members receive the lowest rates at all official ISBIS events.

<u>SA Representatives</u>: Riaan de Jongh (Riaan.deJongh@nwu.ac.za) and James Allison (James.Allison@nwu.ac.za)

ISBIS Executive Committee for 2011-13:

- President: Vijay Nair (USA/Malaysia) vnn@mich.edu
- President Elect: <u>Vincenzo Esposito Vinzi</u> (France/Italy) vinzi@essec.edu
- Vice-President Scientific Program: David Banks (USA) banks@stat.duke.edu
- Vice-President Communications: Ejaz Ahmed (Canada) sahmed5@brocku.ca
- Vice-President Membership & Outreach: <u>Werner G. Müller</u> (Austria) Werner.Mueller@jku.at
- Vice-President y-BIS Members: Paulo Canas Rodriques (Portugal) paulocanas@gmail.com

See http://isbis.org/executive.html for ISBIS Council Members.

Past Conferences and Workshops

Tel Aviv, Israel (1991) Cairo, Egypt (1991) Bologna, Italy (1993) Tokyo, Japan (1994) Seoul, S. Korea (1995) Cochin, India (1996) Athens, Greece (1997) Linköping, Sweden (1999) Panama City, Panama (2001) Buenos Aires (2001) Yokohama, Japan (2001) Barcelona, Spain (2003) Cairns, Australia (2005) Azores, Portugal (2007) Praque, Czech Republic (2008) Hanoi, Vietnam (2008) Sardegna, Italy (2009) Stellenbosch, S. Africa (2009) Bejing, China (2009) Valencia, Venezuela (2009) Portoroz, Slovenia (2010) Taipei (2011)

ISBIS-2012



Our most recent biennial symposium was held in Bangkok, Thailand from June 17-21. It was hosted by Chulalongkorn University and co-sponsored by the Thai National Statistics Office.

For information on the program, see http://www.isbis2012thailand.org/. Visit http://www.isbis2012thailand.org/gallery-tab/ to see the photo gallery.



President's column

Dear SASA members

e are well into the second half of what has been a productive year. The EC have addressed several issues raised in recent years. As many of you are aware, several years ago, the SASA journal was removed from the ISI list. The journal is still an accredited DoE subsidy generating publication but no longer enjoys its previous status at international level. The EC have been looking at ways to get the journal back on the ISI list. Efforts to achieve this include beginning the application process, improving the design and size of the journal and most importantly increasing the number and quality of papers published. Last year's conference invited guest, Prof N. Balakrishnan has agreed to submit a paper and arrange for commentary responses to the paper. It is expected that this type of exposure will benefit the journal in terms of international appeal and an increased number of citations.

The EC are continuing with their efforts to have annual refereed conference proceedings. In 2010, the first reviewed conference proceedings were completed. These have since been accredited for subsidy by the DoE. The proceedings are a useful avenue for younger researchers who are starting out and provide them with a publication opportunity. There are two challenges to these efforts, firstly to get the members to prepare and submit papers and secondly, to find researchers willing to participate in the review process. I appeal to all members to assist with these efforts as this can only be beneficial to our discipline.

In addition to these efforts, the EC have been looking at giving the SASA website a facelift. With sponsorship from SAS, and the assistance of the EC treasurer (Paul Mostert) and secretary (Inger Fabris-Rotelli), this task is close to completion. The beta version of the site is being tested and ideally the site should be up and running in the not too distant future.

On the education front, the education committee have released the results of the honours project competition. Prize winners include two students from UCT, details reported elsewhere in the newsletter and Heidi Maartens from Wits. It is a pleasant surprise to see Heidi's name on the winners list, as she was a previous winner of the 3rd year scholarship whilst studying at UJ. The education committee is also involved in a StatsSA initiative to support young statisticians who would like to attend the 2013 ISI conference in Hong Kong. The initiative takes the form of a project competition and is been administered by the education committee according to criteria set by StatsSA.

To all HoDs, Jacky Galpin (Wits) has requested assistance with curriculum content in order to assess people applying for professional status at SACNASP via ICCSSA. Please assist with this huge undertaking as it is essential that the statistical community have measures in place to ensure individuals have professional status.

For several years now StatsSA has provided sponsorship for the running of the EC and on occasions when hosting or co-hosting the conference, additional sponsorship for the running there of. SAS has provided sponsorship for project competitions; a conference invited guest's travel and accommodation costs as well as other ancillary costs. To our sponsors, thank you for your loyalty, we hope that the collaboration is mutually beneficial.

The 2012 SASA conference planning has been making satisfactory progress. Website registration is available, as is abstract submissions, accommodation information and important conference information. Delegates have a choice of several workshops and if there are accompanying guests, Port Elizabeth has many attractions to keep them occupied. We are in close proximity to Shamwari game reserve and the Addo national park. A day or even overnight visit to either of these will be an excellent opportunity to view animals in a malaria free environment.

...The activities of the Olympic Games have emphasised statistical knowledge.

Before this column comes to a close, mention of the 2012 Olympics is a necessity. The successes of the South African participants have been fantastic. A world record has been broken, assumptions of "the Phelps" invincibility put aside and medals rolling in. The activities of the Olympic Games have emphasised statistical knowledge. Spectators may be puzzled as to why scores in the dive events were omitted, how gymnastic scores are weighted and why alternative medal count tables have been proposed. If you are one of those spectators, there's an area of statistical research for further exploitation. Start with reading some of the more interesting texts on sports statistics, they are plentiful. ■

Gary Sharp



The Institute of Applied Statistics

Honours and Masters Scholarship Advertisement

The Institute of Applied Statistics is proud to announce a call for applicants for its third round of scholarships in fields related to or reliant on statistical sciences, in any commerce, science and social sciences discipline. These scholarships are non-contractual awards for both full-time Honours study, and Masters study either via dissertation or via course work, at a South African university. Please note that these scholarships will only be offered to South African citizens, and unfortunately no foreign nationals can be considered. The value of the scholarships is discretionary.

Candidates are required to have completed undergraduate courses in either mathematics or statistics. Preference will be given to students from previously disadvantaged groups and students with clear and verifiable financial needs. Nonetheless students possessed of particular talents and passion in the discipline will also be considered.

Applicants for 2013 funding are required to email or fax a CV, academic transcripts and a covering motivational letter to applications@institute-applied-statistics.org.za or 086 574 5613.

The deadline for submission of the documents is **24th October 2012**. Short-listing of candidates will then be conducted.

Masters candidates must be prepared to interview in Cape Town (the Institute covers all costs and arrangements). Awards will be announced to successful candidates by mid-December 2012.

Winners of the 2011/2012 SASA Student Project Competition Sponsored by SAS[®]

It is the SASA Education Committee's pleasure to announce the winners of the 2011/2012 SASA student project competition.

We received fourteen honours projects from five universities this year and from the judges' comments the projects were of a very high standard. Thank you to UCT, UFS, UKZN, UP and Wits for their entries. Well done to for following entries:

HONOURS PROJECTS

First Prize Mr Etienne Pienaar Diffusion Models for Interest Rates: Models and Fitting Methods (UCT) (R5500)

Second Prize Ms Heidi Maartens

Efficiency of the MCMC with EM Algorithm as a Multiple Imputation Method (Wits) (R3750)

Third Prize Mr Jonathan van Schalkwyk

The Dynamics of the Implied Volatility Surface in the South African Commodity Market (UCT) (R2750) In fourth place there was *Preliminary-Test and Bayesian Estimation of a Location Parameter of the Normal Distribution Under Different Loss Functions* by Ms Janet van Niekerk (UP), who utilised SAS to do the analysis.

The SASA Education Committee is grateful to the following judges for their time and effort: Dr Carl Lombard (MRC), Dr Henri Moolman (retired from UKZN), Dr Ariane Neethling (UFS and SU), Dr Shaun Ramroop (UKZN), Ms Linda van der Merwe (UFS) and Mr Danie Venter (NMMU).

The judges commented on the excellent standard of the projects (yet again) and how difficult it was to rank the projects; especially the top ones. It was also noted that there was a rather wide variety of topics. We'd like to extend a special word of thanks to SAS for their continued support of this competition.

Congratulations to all the winners!



SASA Scholarship and Bursary Information

HoD's and academics, please inform potential students about the SASA scholarship and bursaries.

Students (studying statistics) who will commence their third year studies at any South African university in January/February 2013 are eligible for the awards. Applications will soon be available from the SASA website. Potential students must complete the form in its entirety; any omissions and the forms are viewed as incomplete and hence not considered. The form must then be returned by the academic referee (not the applicant) to Mr WJ Brettenny, Department of Statistics, PO Box 77000, NMMU, Port Elizabeth, 6031. All applications must reach Mr Brettenny no later than 31 December 2012. Applications received thereafter will not be considered. A maximum of three awards will be made.

For additional information contact Mr WJ Brettenny (warren.brettenny@ nmmu.ac.za). ■



The 2012 SASA Scholarship recipient with staff members of UKZN.

From left: Mr. Karl Huang, Prof Glenda Matthews, Mr S. Singh (Prize-winner), Prof. Delia North and Mrs. A. Desai.



RUMM2030 Rasch modelling with **RUMM2030**, 21 to 25 January 2013

A workshop hosted by Statistical Sciences, University of Cape Town

The Rasch model paradigm is arguably now altering the face of research in the human sciences. Discipline expertise is being marshalled into the pursuit of measurement, and into its associated provision of evidence for causal understandings derived from suitable study designs and instruments.

he UCT workshop will comprise two interrelated applied themes: the construction and validation of instruments and their associated items, specifically to achieve measurement for the domains of human health and preferences, and education.

The workshop will involve presentations and hands-on exposure to the RUMM2030, in a PC lab setting. Data sets will be provided for exploration of the methods. Participants are encouraged to bring laptops and any familiar data sets of interest for their own measurement objectives.

The RUMM2030 software will be available for downloading onto participant PCs for the period January to June 2013. Desktop PC's will be available for participants who are not able to bring a personal laptop to the event.

Several experienced assistants will be available within the lab to assist with the hands-on components of the workshop. Persons whose sole interest is applied health studies may prefer the first 3 days only, but are not excluded from the later days which will address issues of tests and test scores.

Who should come?

- Health professionals who design or work with quality of life scales.
- Education professionals and officials who design or apply test and assessment instruments
- Social scientists and psychometricians who wish to pursue measurement objectives
- Newly qualified post graduates of Statistics programmes seeking important new skills
- Academic statisticians and statisticians consulting to clients within the human sciences

Costs

The 5-day workshop has a single R2500 fee per person, covering only the workshop event itself. The fee covers both streams of the workshop. UCT invoices will be generated for applicants, and payment is necessary to reserve one or more place(s) for persons or organisations.

Support

The Institute of Applied Statistics (IAS) has made generous funds available to cover the participation fee and a major contribution to the accommodation and travel costs of recent statistics graduates who are at least partly supported by their universities, or employers. Application for this funding can be addressed to tim.dunne@uct.ac.za and must be simultaneously copied to the graduate's current or previous Head of Department, or other employer. Preference will be given to statistics post-graduates registered during 2012, or registering for 2013.

Meals and Accommodation

Lunches may be obtained at the nearby UCT Club, or fast food outlets in the Student Union area. Options for local accommodation include nearby Bed-n-Breakfast locations within Rondebosch and a limited number of modest-cost places in All Africa House (AAH) on the UCT campus.

Presenters

Health Sciences: Alan Tennant is Professor of Rehabilitation Studies in the Department of Rehabilitation Medicine, Leeds Institute of Molecular

Medicine, University of Leeds, England. The Psychometric Laboratory for Health Sciences was established in the Department in 1998, and since that time has provided teaching and research support in modern psychometric applications for health outcomes to students, clinicians and researchers from all continents. Currently they are developing a new generation of scales for health outcomes, including occupational health screening, as well as analysis of EMQ examination questions for medical students. For a prodigious list of publications, see: http://www.leeds.ac.uk/medicine/rehabmed/Papers%20 published%202010.htm

He will be assisted by Dr Åsa Lundgren-Nilsson, Department of Neuroscience and Physiology, University of Goteborg, Sweden. See http://www. biomedexperts.com/Profile.bme/2072758/Asa Lundgren-Nilsson

Other academics who have completed various advanced Rasch courses may also be present in support.

Education: David Andrich is Chapple Professor of Education, in the Graduate School of Education, at the University of Western Australia. He is a Fellow of the Academy of the Social Sciences of Australia. Due to his work and influence, he has pioneered the pursuit of educational measurement in the Australian setting, and has been an education adviser to both State and Federal governments. See http://www.uwa.edu.au/people/david.andrich

Over the past 40 years David has been a major contributor to the international mathematical and statistical development of the Rasch model. He is a premier expert across its various theoretical, computational and practical aspects and features. He has over 200 papers in the peer-reviewed literature across a variety of distinct theoretical and applied disciplines, and is a regular keynote speaker at international meetings.

David has been the principal architect of the software package RUMM (Rasch unidimensional measurement modelling), including the current version RUMM2030.

David set up and leads the Pearson Psychometric Laboratory (PPL) research and project team within the Graduate School of Education at UWA. On hand will be Dr Ida Marais and Dr Josh McGrane, and also Dr Tine Nielsen (Institute of Psychology, Odense, Denmark).

Two local users of RUMM2030, Prof Marietjie Potgieter (Chemistry, UP) and Dr Caroline Long (CEA, UP) who have completed the high-level on-line course offered by PPL, will also be present in support of new users.

Contact	tim.dunne@uct.ac.za	
	+27-21-6503643	
	+27-71-8923800	

Places will be reserved on a first-paid, first-in basis. For UCT invoices to be generated, we required to have an e-mail specifying the recipient of the invoice and any relevant institutional details of the source of funding to be billed. Please indicate any AAH accommodation requests. If you are eligible for an $\ensuremath{\mathsf{IAS}}$ Statistics post-graduate grant, please indicate, but then also complete the application procedure outlined above.

SAS® SASA Honours Scholarship 2013

he Education Committee of SASA will administer the selection process for a **R20 000 scholarship** for an Honours degree in Statistics in 2013 at any South African University. The scholarship is sponsored by SAS.

Application is open to any student who acquires the equivalent of a **first-class one year major** in Statistics (two full semester 3rd year courses permitting the designation of major or equivalent).

Within this group the criterion of selection will be an **essay** written by the candidate on any statistical topic of interest to them, within or beyond the scope of their course work.

" The SASA Education Committee encourages students with the prospect of a firstclass major to work on and to refine essays throughout their third year of study. " The purpose of the essay is to allow the best students of the universities to highlight their own technical and creative powers, while illustrating their ability to communicate ideas economically. The judges will be seeking evidence of excellence and creativity.

The final text of the essay should comprise a **maximum of 2000 words**, but there will be no limit to the number of equations, graphs and diagrams, references and bibliography.

The essay may be supported by software code written by the candidate. The word

count does **not** include the software code. There is no restriction on the number and kind of software packages that may be used in the production of the essay, but all software used should be acknowledged.

The candidates must declare the essay to be their own work, but suitably acknowledge any sources that have contributed. While not part of it, this **declaration** must accompany the essay submission. The declaration is not part

The closing date for the submission of the essays is 30 October 2012. Submissions can be sent to tim.dunne@uct.ac.za before noon on the closing date.

of the maximum word count. A condition of the award is that no part of the work is plagiarised in any way. All essays will be submitted to plagiarism tests.

The submitted essays will be anonymised so that a committee of independent judges from different South African Universities/Institutions will select the best essay.

The June results of the examinations of the candidates should be conveyed with the essay submission. The provisional or final November results of the examinations of the scholarship candidates will be requested by the Selection Committee from the Universities attended by the candidates.

The winning essay will be made publicly available in electronic form through a website accessible to the SASA Education Committee. The winner of the essay competition will be notified as soon as possible after the judges have confirmed a decision. The public announcement of the winner is planned for early February 2013.

The scholarship will only be payable when the Honours registration in Statistics of the winner has been confirmed by the University of their choice. There is no requirement that the student must remain at the same university as of their undergraduate years.

The SASA Education Committee encourages students with the prospect of a first-class major to work on and to refine essays throughout their third year of study.

SEMINAR PROGRAM: SECOND SEMESTER 2012		
3 August	Pravesh Debba (CSIR, Pretoria) Optimal spatial sampling designs	
17 August	Hannes Koegelenberg (Standard Bank, Johannesburg) Optimal asset allocation for South African pension funds under the revised Regulation 28	
31 August	Marius Cronje (Stats SA, Cape Town) An overview of Stats SA activities	
21 September	Franck Adekambi (School of Statistics & Actuarial Science, WITS) Ruin probability in health care insurance pricing with constant force of interest	
5 October	Paul Fatti (School of Statistics & Actuarial Science, WITS) More problems from statistical consulting	
19 October	Francois Botha (Novare, Belville) Using a dynamic benchmarking approach to measure South African equity managers' skill	

Enquires: Danie Uys (Statistics and Accounting Building, room 2015d)

Telephone:021 808 3879Fax:021 808 3830

e-mail: dwu@sun.ac.za



SASA presidents: the first decade 1953 – 1959

"If I have seen further, it is by standing on the shoulders of giants" Isaac Newton

1953 – 1956: B de Loor



1953 – 1956: B de Loor

Persoonlike besonderhede

Barend de Loor (1900-1962) is gebore in Kampen, Nederland. Hy was getroud en het een seun en een dogter gehad.

Kwalifikasies, toekennings en benoemings

Voor 1922: Skoolopleiding te Pretoria en voorgraadse studie aan die Transvaalse Universiteitskollege (TUK nou UP). 1922: Magistergraad in Wiskunde. 1924: Doktorsgraad in Wiskunde aan Universiteit van Amsterdam. 1925-1938: Dosent in Departement Wiskunde aan die TUK. 1939-1959: Professor en Departementshoof van Statistiek en Handelswiskunde, UP.

1960-1962: Dekaan van die Fakulteit Handel en Publieke Administrasie, UP.

Lidmaatskap van Verenigings en ander Organisasies

Stigterslid en eerste President van die SASV.

Lid van die Statistiekeraad (1949-1962).

Lid van die Komitee vir Monsterneming van die Buro vir Standaarde. Lid van verskillende advieskomitees van die WNNR.

Lid van die SA Akademie vir Wetenskap en Kuns. Stigterslid van die Fakulteit

vir Wetenskap en Tegniek van die Akademie. Lid van Senaat en Raad van UNISA.

Bekendste Publikasies

1950: Voorlopige lys van terme in die Versekeringswese. 1961: Statistiekwoordeboek.

1957 – 1958: JE Kerrich

Personal Information

Academic Qualifications

1972: Hons LLD, Wits.

John Edmond Kerrich (1903-1986) was born in

Norfolk, England. He was married and had two

1927: First-class Honours in Mathematics.

1929: MSc (Astronomy), Wits & Diploma

(Actuarial Mathematics), University of



1957 - 1958: JE Kerrich

Academic Appointments (Wits) 1926-1956: Lecturer in Department of

Mathematics. 1957-1971: Professor (Mathematical Statistics).

sons.

Wits.

Edinburgh.

1972: Visiting Professor at Wits.

Other Appointments

1946-1952: Part-time Statistical Consultant, NIPR.

1951-1968: Part-time Statistical Consultant, Chamber of Mine Laboratories. 1969: Statistical Consultant, Bell Telephone Labs, Holmdel, NJ, USA. 1949-1954: Member of the Sub-committee on Statistics, SABS. 1966: Director of Atlantic and Continental Assurance Company.

Membership of Societies

Elected member of ISI.

Fellow of ASA, RSS of SA, RSS & Royal Astronomical Society. Fellow, founder member and past President of SASA. Member of the SA Association for the Advancement of Science, Honorary General Treasurer, and President of Section A. Member and founder member of ORSSA.

Publications

Fifty-seven monographs and articles.

1959: HS Sichel



Personal Information

Herbert Simon Sichel (1915-1995) was born in Hanover, Germany. He was married and had two daughters.

Qualifications and Awards

1938: BSc (Applied Mathematics and Physics), UP.
1950: MSc, Wits.
1953: DSc, Wits.
1959, 1972 & 1987: Gold medal of the SA Institute of Mining and Metallurgy. Honorary doctorates awarded by UNISA (1977) and Wits (1982).

1959: HS Sichel

Appointments

1939-1947: Underground Sampler, Underground Surveyor and Grade Officer, Rand Leases Gold Mining Company Limited.

1947-1952: Senior Research Officer, NIPR, CSIR.

1952-1971: Director of Operations Research Bureau, Johannesburg. 1968-1969: Part-time lecturer in Statistics and Operations Research at the Graduate School of Business Administration, Wits.

1971-1980: Professor, Graduate School of Business Administration, Wits. 1981-1984: Technikon, Israel

1985-1991: Visiting Professor, Department of Statistics and Actuarial Science, Wits.

1991: Honorary research professorial fellowship of Wits.

Membership of Societies

Founder member of SASA, ORSSA & Market Research Africa. Past and honorary President of SASA and ORSSA.

Honorary member of SASA, ORSSA and GASA.

Member of SASA, ISI, ORSSA, and the Psychometric Society of the USA. Fellow of SASA, RSS, ASA, and the SA Institute of Mining and Metallurgy.

renow of SASA, RSS, ASA, and the SA institute of winning and

Research Developments and Publications

Published more than 70 research papers and one book.

Developed the Sichel's *t*-statistic, which was used as a standard tool in the evaluation of lognormally distributed ore reserves, and the Generalised Inverse Gaussian-Poisson ('Sichel') Distribution, which was used in the evaluation of diamondiferous deposits.



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The Department of Statistics and Actuarial Science is one of the oldest Statistics departments in South Africa. Although founded in 1946, Statistics was already taught at the University from the 1920's onwards. Over the years the Department has established itself as one of the leading Statistics Departments in South Africa. The Department currently offers undergraduate and postgraduate programmes in:

- 🐭 Mathematical Statistics,
- Applied Statistics,
- 🗬 Financial Risk Management, and
- 🖋 Actuarial Science.

Our full-time teaching staff members of 20 are supplemented by a number of part-time lecturers enabling the Department to teach a wide range of modules in these programmes.

Our Mathematical Statistics and Applied Statistics programmes offer a choice of the following modules:

Wultivariate and Advanced Statistical Analysis Categorical Data Analysis Stochastic Simulation Time Series Analysis Bayes Analysis Survival Analysis Biostatistics Data Mining Sampling and Advanced Sampling Techniques Statistical Quality Control Design of experiments Bootstrap and other Resampling Techniques Statistical Learning Theory Extreme Value Theory Advanced Regression Multidimensional Scaling

Our programmes in Financial Risk Management offer a choice of Statistics modules plus modules covering the following:

Financial Mathematical Statistics Certification Practical Risk management Advanced Portfolio Management Practical Financial Modelling Credit Derivative Instruments Alternative Investments Practical Financial Programming modules In our Actuarial Science programmes, students can obtain exemptions from A205, A301 and A302 in the honours programme and from F101 to F105 in the master's and postgraduate diploma programmes.

Members of the Department are actively engaged in research in a number of areas, including variable selection and modern methods for classification, visualising multivariate data, extreme value theory, time series analysis, Bayes analysis, regression, stochastic volatility, portfolio optimisation, life insurance investment and taxation, and actuarial education.

The Centre for Statistical Consulting operates independently from, but in close interaction with, the Department and offers statistical advice to researchers and advanced students of the University.

The Department maintains close ties with a number of industries in its fields of specialisation, offering students opportunities to work on real problems from industry. The academic programmes are well established and highly rated by the public and private sector, nationally and internationally. The Department has excellent computing and library facilities and gives students first-hand experience in the latest and most updated statistical and related software.

Die Departement Statistiek en Aktuariële Wetenskap van die Universiteit Stellenbosch bied studente 'n stimulerende en uitdagende ervaring in 'n asemrowende omgewing – en op die koop toe 'n nagraadse kwalifikasie van hoogstaande, wêreldklas, akademiese kwaliteit.

For further information consult the departmental web page at www.sun.ac.za/statistics or the chair of the Department, Prof Willie Conradie at wjc@sun.ac.za.

www.sun.ac.za/statistics





IFCS-2013 Conference and possible IFCS affiliation

ounded in 1985, the International Federation of Classification Societies (IFCS) is a federation of national, regional, and linguistically-based classification societies. It is a non-profit, non-political scientific organisation, whose aims are to further classification research. Amongst other activities, the IFCS organises a biennial conference, publishes a newsletter, and supports the Journal of Classification (JoC) and the journal Advances in Data Analysis and Classification (ADAC).

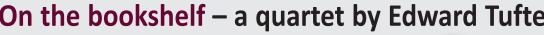
The IFCS Executive Committee is currently investigating the expansion of the federation to new geographical areas. According to the president of the IFCS, Iven van Mechelen, such a group should not necessarily constitute an autonomous society. It is perfectly possible that it is simply a separate section or branch of a larger society such as SASA. The possibility of forming such a branch within SASA for affiliation with the IFCS was discussed with the EC of SASA. The EC undertook to create an opportunity during the SASA 2012 Conference for members to discuss this issue. What is technically needed for an application for IFCS membership is a group of at least 30 members who declare themselves to be interested in the IFCS.

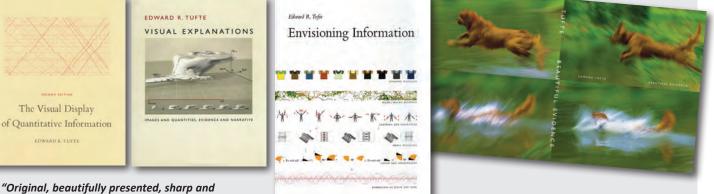
The 2013 biennial conference of the IFCS will be held at Tilburg University, The Netherlands from July 14 to July 17, 2013. Contributed papers from scholars and practitioners are invited on topics related to statistical classification and data analysis. Apart from contributed papers there will also be an organised session for invited speakers from southern Africa. The conference theme will be "United through Ordination and Classification". Titles and abstracts should be submitted and uploaded via the conference website www. ifcs2013.org before March 1, 2013. Details about registration including a complete list of topics can be found on the conference website.

Please contact Prof Niel le Roux (njlr@sun.ac.za) or Prof Sugnet Lubbe (Sugnet.Lubbe@uct.ac.za) for further information.

On the bookshelf – a quartet by Edward Tufte

by Ria van Zyl





learned, this book is a work of art. The art here is cognitive art, the graphic display of relations and empirical data." SCIENTIFIC AMERICAN

"The most important contribution so far to the study of the graph." JOURNAL OF THE AMERICAN STATISTICAL ASSOCIATION

dward Tufte (1942) is a seminal scholar, author and information designer. Tufte received a BS and MS in statistics from Stanford University and a PhD in political science from Yale. He is a fellow of the American Statistical Association and has held fellowships from the Center for Advanced Study in the Behavioral Sciences and the Guggenheim Foundation.

Tufte developed his interest for the display of data whilst teaching a statistic course to a group of journalist. His subsequent quartet of books is regarded as groundbreaking in the fields of data visualation and informational graphics.

"Tufte will get you thinking about the meaning of words and images, not to mention your ability to tell the truth. A beautiful book." "There's a book that you simply must see. Riveting ideas on how to tell compelling stories of cause and effect using numbers and images." WASHINGTON POST

Tufte coined terms such as chart-junk (to descibe meaningless information) and the lie-factor (where visuals and data mislead).

He is also well known for his critique of powerpoint: a tool that he claims to produce unhelpfully simplistic tables and charts, poor typography and chart layout, and simplistic thinking squashed into bulleted lists, a collection of disparate, loosely disguised points.

Tufte's quartet of books is a pleasure for the eye, a challenge for the mind and a must for everybody in search of an understanding of truthful and meaningful visualisation of information and data.

Some books and articles by Tufte:

1983. The Visual Display of Quantitative Information. Cheshire, CT: Graphics Press. (2001, 2nd edition, ISBN 0-9613921-4-2).

1990. Envisioning Information. Cheshire, CT: Graphics Press. ISBN 0-9613921-1-8.

1997. Visual Explanations: Images and Quantities, Evidence and Narrative. Cheshire, CT: Graphics Press. ISBN 0-9613921-2-6.

2003. "PowerPoint is evil". In: Wired 11 (9). ISSN 1059-1028. 2003. The Cognitive Style of PowerPoint. Cheshire, CT: Graphics Press. ISBN 0-9613921-6-9.

2006. Beautiful Evidence. Cheshire, CT: Graphics Press. ISBN 0-9613921-7-7.

Read more: http://www.edwardtufte.com

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