

# NISS Explorations Workshops

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# Opportunities to have intense workshops that focus on your interests

- Affiliates can suggest topics
- Affiliates have opportunities to be principal co-organizers
- Affiliates have opportunities to be presenters and discussants
- Affiliates have opportunities to host the workshops

# To the point

- In 2007 there was a request to affiliates to recommend topics for a coming series of exploratory workshops
  - After the FBI did not provide data to an NRC committee that Karen Kafadar and I were on, I suggested data availability as a topic.
  - It was chosen as the first workshop in the series
  - I got to be one of the principal co-organizers including Nell Sedransk and Linda Young

# Workshop on Data Sharing (2008)

- Day 1; 8:30 am – 5:15 pm                      Presentation Sessions
- Session I
  - 9:00 *Science*:                                      Katrina Kelner
  - 9:45 *Earth & Planetary Letters*:                      Richard W. Carlson
  - 11:00 *Human Proteome Organization*:                      Rolf Apweiler
  - 11:45 *Sloan Digital Sky Survey*:                      Ani Thakar and Jordan Raddick
- Session II
  - 1:30 *American Economic Review*:                      Robert Moffitt
  - 2:15 DC Public Defender Service:                      Edward Ungvarsky
  - 3:30 Statistical Issues:                                      Gary King
  - 4:00 Panel:    Professional Societies
    - Elizabeth Zubritsky, American Chemical Society
    - Ron Wasserstein, American Statistical Association
    - Gary King, Institute of Mathematical Statistics
    - Roger Peng, International Biometric Society
- Day 2: 8:30 – 12:30 pm                      Working/Writing Groups

# Follow on

- Papers:

- *Make Research Data Public?—Not Always So Simple:  
A Dialogue for Statisticians and Science Editors*

Nell Sedransk, Linda J. Young, Katrina L. Kelner, Robert A. Moffitt, Ani Thakar, Jordan Raddick, Edward J. Ungvarsky, Richard W. Carlson, Rolf Apweiler, Lawrence H. Cox, Deborah Nolan, Keith Soper and Cliff Spiegelman.

*Statistical Science* (2010), Vol. 25, No. 1, 41–50.

- *Data, Statistics and Controversy: Making Scientific Data Intelligible*

Nell Sedransk, Linda Young and Cliff Spiegelman.

*Statistics, Politics and Policy* (2012), Vol.3, 1-20.

Maybe a book follows.

# Follow on continued

Featured AAAS session 2014

- **Data Availability: Making Sure the Gift Keeps Giving**  
**Big Data: Applications and Implications**
- This session discusses the need and framework for making data available to confirm and extend scientific results and to sensibly inform public policy. In the emerging big data scientific world, more information than enormous spreadsheets of numbers needs to be available to the public. Metadata, the framework for interpreting and extending results from numbers, is essential. The difficulty in obtaining needed data is discussed from the perspectives of the media and death penalty opponents; and the session discusses obstacles that social science and public arenas face, as well as the consequences for society.
- Organizer and Moderator: Clifford Spiegelman, Texas A&M University  
Discussant: Nell Sedransk, National Institute of Statistical Sciences  
Speakers: David Reitze, California Institute of Technology  
[Big Science, Big Data, Big Challenges: Data from Large-Scale Physics Experiments](#)  
Matt Ehling, Public Record Media  
[Access to Government Data: Examining and Overcoming Barriers](#)  
Catherine Grosso, Michigan State University ; Mona Lynch, UC Irvine;  
Valerie West, John Jay College/CUNY  
[Finding Data: The Politics and Magic of Accessing Capital Punishment Data](#)

# Other examples

## Exploring Statistical Issues in Financial Risk Modeling and Banking Regulation

### Mapping Out the Challenges: Operational Risk - Modeling the Extreme

- 8:45 Welcome:
  - Alan F. Karr, Director, *NISS*
  - Mark Levonian, Senior Deputy Comptroller for Economics, *OCC*
- 9:00 Keynote Address: Statistics and Quantitative Risk Management
  - Paul Embrechts, *ETH Zurich*
- Session I
  - 9:45 Operational Risk - Part 1 : Regulator's Point of View
    - Emre Balta, *OCC*
    - Patrick de Fontnouvelle, *Federal Reserve Bank of Boston*
  - 11:00 Operational Risk - Part 2: LDA at Work:
    - Deutsche Bank's Approach to Quantifying Operational Risk
    - Michael Kalkbrener, *Deutsche Bank*
  - 11:45 Statistical View of Financial Risk
    - David Hand, *Imperial College, London*

# Other examples continued

- Session II
  - 1:30 Perspectives on Modeling Credit Risk
  - Discussion of Credit Risk Issues *Nicholas Kiefer, Cornell*
  - Regulator's Point of View *Dennis Glennon, OCC*
  - Role of the "PD" in Today's Banking System *Douglas Dwyer, Moody's KMV*
  - 3:30 Statistical View of Credit Risk
  - Overview of Statistical Issues *Don McLeish, Waterloo*
  - 4:15 Panel: Impact on Issues for Model Validation:  
*Econometrics - Banking Regulation and Banking Industry - Statistics*  
*Nicholas Kiefer, Cornell*  
*Min Qi, OCC*  
*John Liechty, Penn State*  
*Katherine Ensor, Rice*
- Day 2: 8:30 – 4:30 pm Working/Writing Groups
- Follow on
- White Papers
- First steps leading to creation of Consumer Financial Services Commission
- Exploration Workshop II on Financial Risk Modeling



# Other examples continued

- **Workshop on Microsimulation Models for Surveys**
  - 8:25 Welcome:  
Larry Cox and Alan Karr, NISS
- Session I
  - 8:35 Overview: Simulation Models and a Model for NHIS Field Operations and Cost Estimates  
Bor-Chung Chen, *U.S. Department of Transportation*
  - 9:30 Simulation Models to Inform Health Policy  
Carolyn Rutter, *Group Health Research Institute*
  - 10:45 Cost-Modeling Topics for Prospective Redesign of the U.S. Consumer Expenditure Surveys  
John L. Eltinge and Jeffrey M. Gonzalez, *U.S. Bureau of Labor Statistics*
  - 11:30 Optimizing and Simulating CATI Call Scheduling  
Mike Hidioglou and Francois Laflamme, *Statistics Canada*

# Other examples continued

- Session II

- 1:30 Discussion with Panel of Morning Presenters  
Chair: Alan Karr
- 2:15 Standard Errors and Uncertainty in Agent-Based Models  
Gregoriy Bobashev, *RTI International*
- 3:30 Developing a Microsimulation Model of a Federal Survey  
Ben Klemens, *U.S. Census Bureau*
- 4:20 Discussion with Panel of Presenters

## Day 2

- 9:10 Impressions, Reactions and Recommendations  
Edward Wegman, George Mason University
- 9:40 Break-Out Groups
  - Choice of Target Survey and Scope of Application (Cox)
  - Statistical and Design Issues (Spiegelman)
  - Resources Required—Human, Software, Capital, Domain Expertise (Karr)
- 11:30 Group Reports and Discussion:  
Opt-In/Out, Funding Sources, Liaison with Other Activities

# Comments