



MEDDELELSER

Dansk Selskab for Teoretisk Statistik

EUROPEAN NETWORK FOR BUSINESS AND INDUSTRIAL STATISTICS: ENBIS

Second Call for Papers

Second Annual Conference on Business and Industrial Statistics

Rimini, Italy
September 23-24, 2002

Submission Deadline for Abstracts: March 31, 2002

The European Network for Business and Industrial Statistics (ENBIS) was founded in 2000 as a network of people from industry and academia from all European nations interested in applying, promoting and facilitating the use of statistics in business and industry.

The purpose of this second annual conference to be held in Rimini 23rd - 24th September 2002 is to build upon the success of the first conference held in Oslo on 17-18th September 2001, it will serve as an ideal forum for users of statistics to get together, share ideas and network. Any user, from novices to experienced and their managers, are encouraged to participate. Papers and Posters will be presented showcasing a broad spectrum of applications and generate discussion about the use of statistics in a wide range of European business and industrial areas.

With this call for papers, we seek nominations for innovative presentations from a wide range of applications and types of business. Innovative use and the contributions the application has made to the overall success of the respective business and industry is more important than the technical content of the presentation. Contributions are encouraged from business, industry, manufacturing, administration, marketing, sales, logistics and service providers showcasing. People from industry and business are invited to present their problems and current solutions.

For more details about ENBIS, the conference and the submission of papers see <http://www.ibisuva.nl/ENBIS/>

Returneres ved varig adresseændring

Næste nummer af "MEDDELELSER" udkommer 2. april 2002.

Bidrag til dette nummer skal være redaktøren i hænde senest

fredag den 22. marts kl. 12.00.

Bidrag bedes sendt til:

Meddelelser, v/Helle Doré Hansen (HAnd)
Novo Nordisk A/S
Novo Allé
2880 Bagsværd.
eller med e-mail til: HAnd@novonordisk.com

medlinfo@dsts.dk skal benyttes ved indmeldelse og adresseændring i DSTS.

Bidrag i elektronisk form ønskes helst i et af nedenstående formater: Word, PDF, HTML eller ASCII.

Annoncering af stillinger er kr. 500 pr. side

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Selskabets www-adresse: [Http://www.dsts.dk](http://www.dsts.dk).

Generiske e-mail-adresser i selskabet:

Formand: fmd, formand, chair, chairman **Kasserer:** kass, kasserer, treas, treasurer

Redaktør: red, redaktoer, edit, editor **Sekretær:** sekr, sekretaer, secr, secretary

Webmaster: web, webmaster, www

Meddelelser: medd, meddelelser, newsl, newsletter

Bestyrelsen: best, bestyr, bestyrelse, board

medlinfo@dsts.dk skal benyttes ved indmeldelse og adresseændring i DSTS.

Spændende halvdagsmøde i selskabet

Reserver allerede nu d. 1. maj 2002 til et spændende 1/2 dags-møde i selskabet, hvor vi hører om de statistiske udfordringer indenfor Farmakokinetik og Farmakodynamik (PK/PD i daglig tale). PK handler om hvordan et givent medikament påvirker en organisme, mens PD handler om selve effekten af et givent medikament. Data opsamles som gentagne data, henover tid for hver enkelt patient og kan være både non-equidistante og censorerede. Kinetikken, kan beskrives ved kompartmentmodeller - e.g. via differentialligninger, som både kan være lineære og ikke-lineære. Men også metoder fra Bayesiansk statistik og inverse problemstillinger finder anvendelser her. Mødet vil i høj grad være anvendelses-orienteret.

Mødet holdes hos Novo Nordisk i Bagsværd d. 1-5-2002 kl. 11:00 - 16:30. Der vil blive serveret en let frokost. Tilmelding og nærmere program følger i næste nummer.

SEMINAR I ANVENDT STATISTISK

Seminarene afholdes kl. 15.15, Panum Institut, Blegdamsvej 3. (Indgangen Nørre Alle 20 kan også benyttes). Der serveres te i Biostatistisk Afdeling på gangarealet (33.4.11) kl. 14.45.

Mandag d. 4. marts 2002, lokale 21.1.25

Integrating statistics software into standard office software

Erich Neuwirth
Computer Supported Didactics Working Group, Austria

Most statistical data sets “spring into life” as spreadsheets, and in most cases Microsoft Excel is used as the spreadsheet program. We will show examples how the statistics package R can be embedded into Excel. Using a spreadsheet as the host application for the statistics package R has the advantage of building upon a very broad user base. This connection allows to bring powerful statistical methods into the context of widely used desktop software. We will discuss different levels of embedding statistical methods, paradigms being the method developer, the sophisticated user, and the naive user. Furthermore, DCOM allows us to embed R functions into the automatic recalculation loop of spreadsheets, so R really becomes an integrated part of the spreadsheet paradigm.

Mandag d. 11. marts 2002, lokale 21.1.24

Prediction between several methods of measurement

Bendix Carstensen
Steno Diabetes Center, Denmark, bxc@novonordisk.com

In the process of changing to a new device for measuring HbA_{1c} two candidates were considered. In order to evaluate these, blood samples from 38 patients were measured repeatedly on the device in use at SDC and on the two candidate devices. Beside the evaluation of devices, the purpose of the experiment was to provide a translation algorithm from old to new measurements of HbA_{1c}. Comparison of two measurement methods ($m = 1, 2$) based on measurement on individuals i , is usually carried out by a Bland-Altman plot, i.e. a plot of $y_{1i} - y_{2i}$ vs. $(y_{1i} + y_{2i})/2$, and the construction of limits of agreement, i.e. prediction limits for the difference. The model underlying this is the two-way analysis of variance model: $y_{mi} = \alpha_m + \mu_i + e_{mi}$. The observed difference between methods varies with their average if the methods have grossly differing errors and/or different means.

In practice it is of interest to estimate linear relationships between methods, in such a way that prediction between methods is using the same relationship. Further it would be relevant to take different sources of variation into account. This requires experiments with replicate measurements by each method.

I propose an extension of the classical model with a parametric interaction between method m and individual i and a set of variance components with variances that depend on m :

$$y_{mir} = \alpha_m + \beta_m \mu_i + c_{mi} + e_{mir}$$

The μ s play the role of “true” values, and as such controlled in realistic experimental settings. Hence, the μ s are treated as fixed (nuisance) parameters and not subject to distributional assumptions as is often seen in the literature.

The model provides predictions between methods, i.e. linear translators between methods with prediction limits.

The model is fitted by alternating between estimation of the μ s and the rest of the parameters.

The model is applied in a study where HbA_{1c} methods are compared in order to provide translations from old to new methods. This is of central clinical relevance for clinics that monitor patients' HbA_{1c} levels.

Mandag d. 18. marts 2002, lokale 21.1.25

A Unified Multipoint Linkage Analysis of Qualitative and Quantitative Traits for Sib-Pairs

I-Shou Chang
National Health Research Institutes,
Taipei, Taiwan

By introducing functions of the phenotypes of a sib-pair as weight functions in the study of IBD processes, we present a unified non-parametric approach to linkage analysis of qualitative and quantitative traits in sib-pairs based on IBD data obtained from a set of polymorphic markers. With the introduction of weight functions and an appropriate conditional expectation of IBD processes, these statistical methods should be more efficient in the detection of genetic factors for complex diseases. In particular, we do not assume any genetic map functions and we do not make use of hidden Markov models. These methods will be also useful in planning genetic studies. Large sample properties of these methods are demonstrated. Computational aspects of these methods are addressed.

Charlotte Hindsberger



MaPhySto
Centre for Mathematical Physics
and Stochastics
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DYNSTOCH
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Concentrated Advanced Course on

Long Range Dependence, Heavy Tails and Rare Events with Applications to Finance and Telecommunications

Main Lectures by Gennady Samorodnitsky (Cornell University)

Further Lectures by Søren Asmussen (Lund), Patrik Albin (Chalmers), Murad Taquq (Boston), Bert Zwart (INRIA)

Time: Monday, May 6, 2002 - Friday, May 10, 2002

Venue: Institute of Mathematical Sciences, University of Copenhagen

There will be 5 hours of lectures per day. The course is organized by Søren Asmussen (University of Lund), Thomas Mikosch (University of Copenhagen) and Michael Sørensen (University of Copenhagen).

The notion of long range dependence has traditionally been defined through a slow decay of correlations. This approach may be completely inappropriate in the case of a stochastic process with heavy tails. Yet long memory has been reported to be found in various fields where heavy tails are a standard feature of the commonly used stochastic models. Financial and communications networks data are among those often believed to exhibit long memory. Furthermore, even if the tails are not "too heavy", correlations may carry only very limited information, as anyone familiar with GARCH modeling knows.

Rare events are, by definition, those events that do not occur very often. The theory of large deviations studies how rare events occur; the acquired wisdom in that theory is that "rare events occur in the most likely way". This means that most of the ways a rare event can occur are so unlikely in comparison to the event itself that they are not even worth mentioning. Only very special ways a rare event can happen are most likely to cause the event; and the study of how rare events happen turns out to be useful when talking about long range dependence.

Starting with classical ideas on heavy tails, long range dependence and large deviations, we will try to show how these ideas can be combined into a fruitful point of view on the length of memory in a

stochastic system. Areas of applications discussed will include finance and risk, communication networks and climate related issues.

Patrik Albin (Chalmers University Gothenburg), Søren Asmussen (University of Lund), Murad Taquq (Boston University), Bert Zwart (INRIA) have agreed to give supplementary lectures on topics related to finance, telecommunications, risk and extremes.

The Advanced Concentrated Course aims at the graduate student in probability theory, statistics, finance, telecommunications and the researcher who wants to get an overview of methods and techniques on modeling heavy tails, long range dependence and rare events given by some of the leading specialists.

Registration and Accommodation

There will be a registration fee of 500 DKK, and the participants are expected to have their expenses covered by their home institutions or from other sources.

Please register **before April 1, 2002** via the on-line the registration form at the web-page <http://www.math.ku.dk/~mikosch/maphysto/empproc.html>

If you wish that we book accommodation for you please indicate this on the registration form.

Do not hesitate to contact the MaPhySto secretariat (maphysto@maphysto.dk), the secretaries of the Laboratory of Actuarial Mathematics (Actuarial@act.ku.dk) or the local organizers Thomas Mikosch (mikosch@math.ku.dk) and Michael Sørensen (michael@math.ku.dk) for more information.

22. februar 2002
VA/

SEMINAR I MATEMATISK STATISTIK OG SANDSYNLIGHEDSREGNING.

Seminarerne afholdes kl. 15:15 i auditorium 10 på H.C. Ørsted Instituttet.
Der serveres te i lokale E325 kl. 15:00.

Onsdag den 13. marts: Martin Richter (Handelshøjskolen i København):
A study of stochastic differential equations with volatility induced stationarity.

This paper studies SDEs with volatility induced stationarity (vis). The paper gives a general description of SDEs with vis and explains why such models have a local martingale term which is not a martingale. It is also explained why a vis effect influences properties such as the stationary mean and mean reversion. Models with vis show up, e.g., as generalizations of widely used models in finance. We explain why such models can be very difficult to simulate and, hence, why considerable care must be exercised when subjected to numerical calculations. We extend classical Monte Carlo simulation methods, including the development of a Monte Carlo simulation method called time-changed simulation for local martingales. We end the paper by providing a detailed study of three classes of SDEs with vis. These examples differ from each other in the degree of the vis effect and they require different simulation procedures. The main example is the CKLS model from the finance literature. This model has been heavily studied, but we find that it has some surprising, to our knowledge previously undetected, features. In the CKLS example we also discuss why such a model can be challenging when doing inference studies and why simple estimation procedures could lead to failure.

En fuld version af papiret kan downloades fra
<http://www.cbs.dk/staff/richter/research.htm>

Onsdag den 20. marts: Matthias Winkel (ATS-AU):
The recovery problem for time-changed Levy processes.

Geman, Madan and Yor studied independent time changes $X = Y \circ A$ of Brownian motion Y under the following aspect: Observing only X , what is our information on A ? If A is continuous, it is well known that A is determined by X . For A a purely discontinuous subordinator they describe the non-trivial conditional law of A given X . We give an alternative approach to this recovery problem which allows to consider Y to be a more general Levy process. Our method also allows to combine continuous and discontinuous components of A in the Brownian motion setting. Furthermore, we describe the law of Y given X and A in terms of bridge laws. The motivation for these studies are in mathematical finance where X is a model for a price process and A represents volatility, the speed of the market which cannot be observed itself.

PH.D.-FORSVAR

Inference for Stochastic Partial Differential Equations and Chaos
Decomposition of the Negative Binomial Process

af

Bo Markussen

Forsvaret finder sted fredag den 8. marts 2002 kl. 14.15 i auditorium IV, H.C. Ørsted
Instituttet, Universitetsparken 5, 2100 København Ø.

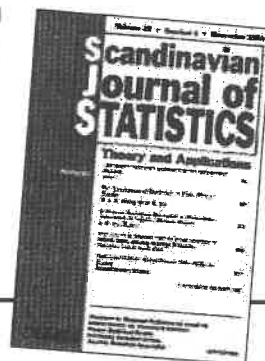
Ph.d.-vejleder: Professor Michael Sørensen, (ASOR)

Bedømmelsesudvalg: Professor Jean Jacod, Paris
Dr. Liudas Giraitis, London
Docent Martin Jacobsen, (ASOR)

Afhandlingen kan fås ved henv. til Afdeling for Statistik og Operationsanalyse, tlf. 35320779.

Efter forsvarshandlingen afholdes reception i frokoststuen for Institut for Matematiske Fag
Bygn E 419.

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Bing Li, Pennsylvania State University

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Genopslag

ALK ABELLÓ

Senior Statistiker

Efter at ALK-Abelló har øget satsningen på forskning og udvikling er firmaets kliniske aktiviteter forøget til et niveau der klart overstiger vores interne kapacitet. Vi har derfor foreløbigt valgt at lade eksterne partnere (CRO'er) udføre hovedparten af det statistiske arbejde.

Det er dog vores mål hurtigst muligt at få udviklet de mest kritiske statistiske kompetencer omkring kliniske immunterapi studier, specielt studiedesign og analyseplaner. Parallelt med dette skal der lægges en plan for opbygningen af en effektiv og moderne afdeling for Statistik & Data Management.

Har du derfor lyst til at

- være den der tager ansvar for afdelingens faglige udvikling?
- medvirke til opbygning af afdelingens fremtidige struktur og procedurer?
- deltage i udarbejdelse af protokoller og analyseplaner?
- overvåge og kvalitetssikre CRO'ers udførelse af statistisk afrapportering?

Har du

- en relevant akademisk uddannelse med hovedvægt indenfor statistik?
- et bredt erfaringsgrundlag gerne med nogle års erfaring med kliniske afprøvninger?
- erfaring fra industrien?

Kan du svare ja til det meste?

Så kan vi tilbyde et spændende job i et område i rivende udvikling

- hvor vi lægger vægt på at fungere som et team med fælles mål.
- hvor vores samarbejde er baseret på tillid og respekt.
- hvor vi forventer, at alle handler med ansvarlighed og initiativ.

Ønsker du yderligere informationer om jobbet er du meget velkommen til at kontakte afdelingsleder Arne Haahr Andreassen (45 74 81 21/20 85 27 55).

Vi ser frem til modtage din ansøgning mærket "Statistiker 061". Ansøgning sendes til:

ALK-Abelló
Bøge Alle 6-8
2970 Hørsholm
Att: Sonja Hansen



Statistikere

Steno Diabetes Center (SDC) søger en biostatistiker til snarlig tiltræden. Stillingen vil strække sig over 2 år med mulighed for forlængelse.

Du vil blive tilknyttet den epidemiologiske forskningsafdeling ved SDC og først og fremmest arbejde med et større interventionsstudie i Københavns Amt samt prævalensstudier baseret i Grønland.

Arbejdsopgaver

Arbejdsopgaverne er meget varierede; afhængigt af interesse og erfaring vil du indgå i samarbejde omkring en række forskningsprojekter. Du vil komme til at samarbejde med med personer med meget forskellig baggrund inden for det biomedicinske område.

Arbejdsopgaverne omfatter:

- Analyser af data fra befolkningsundersøgelser først og fremmest interventionsstudier, epidemiologiske og genetiske studier samt kliniske databaser og randomiserede studier. I et vist omfang også analyser af data fra den basale biologiske forskning.
- Besvarelse af spørgsmål vedrørende statistiske og epidemiologiske metoder samt statistisk software. På SDC anvendes SAS, SPSS og R.
- Deltagelse i planlægning af kommende projekter.

Kvalifikationer

- Statistisk uddannelse
- Gode samarbejds- og formidlingsevner
- Erfaring med statistisk software som f.eks. SAS, SPSS, R eller Splus vil være en fordel.

Det forudsættes at du løbende efteruddanner dig ved bl.a. kursus- og konferencedeltagelse.

Løn- og ansættelsesforhold

Den ugentlige arbejdstid er 37 timer. Løn- og ansættelsesvilkår fastsættes i henhold til pågældende overenskomst mellem AC og Amtsrådsforeningen i Danmark.

Ansøgningen

Yderligere information kan fås hos seniorstatistiker Bendix Carstensen, 44 43 87 38, BxC@novonordisk.com, eller hos overlæge Knut Borch-Johnsen, 44 43 94 15, KBJo@novonordisk.com.

Ansøgning vedlagt relevant dokumentation bedes sendt til Chef-læge Knut Borch-Johnsen, Steno Diabetes Center, Niels Steensens Vej 2, 2820 Gentofte. Ansøgningsfristen er 15. marts 2002.

Steno Diabetes Center er et endokrinologisk, overvejende diabetologisk forskningshospital og internationalt undervisningscenter ejet af NovoNordisk A/S. Steno Diabetes Center er associeret til Københavns Universitetshospital. Sygehusfunktionen udføres i samarbejde med Københavns Amt og Hovedstadens Sygehusfællesskab. Centret fungerer som regional diabetesafdeling, ligesom der efter henvisning modtages lands-/landsdelspatienter. Personalet omfatter ca. 180 medarbejdere.

Statistikere

Til Klinisk Epidemiologisk afdeling søges en statistiker (30 timer/uge) til ansættelse pr. 1. september 2002. Ansættelsen er tidsbegrænset og udløber den 1. september 2003. Afdelingen udfører forskning indenfor klinisk epidemiologi og består af ca. 20 ansatte, heraf 3 statistikere. Derudover har afdelingen et tæt samarbejde med en række eksterne og internationale forskningsafdelinger.

Jobbeskrivelse

Arbejdsopgaverne omfatter opbygning og validering af kliniske databaser, samt udarbejdelse af statistiske analyser i et tværfagligt samarbejde med læger bl.a. indenfor områderne Kost, Kræft og Helbred og lægemidler i graviditet. Herudover vejledning og rådgivning af ansatte tilknyttet det klinisk epidemiologiske miljø i Århus og Nordjyllands Amt.

Kvalifikationer

Statistisk kandidatgrad eller tilsvarende.

Interesse for biostatistik og epidemiologiske metoder.

Tidligere erfaring fra forskningsprojekter en fordel.

Evne til at arbejde selvstændigt.

Løn- og ansættelsesvilkår

Løn efter overenskomst mellem ansattes organisation og Århus Amt.

Ansøgning

Vil du vide mere om stillingen så kontakt Lars Pedersen på telefon 89426265 eller e-mail : lap@soci.au.dk. Ansøgning bedes fremsendt til Lars Pedersen, Klinisk Epidemiologisk Afdeling, Vennelyst Boulevard 6, 8000 Århus C, senest 22. marts 2002.

Konsulent – Medicinsk Statistik

UNI-C søger en statistikmedarbejder til Medicinsk Statistik og Kvalitetsdatabaser i Århus.

Stillingen

Dit arbejde består i som statistik- og it-kyndig konsulent at medvirke ved løsningen af opgaver, som først og fremmest ligger inden for det medicinske område. Du kommer til at arbejde med lægevidenskabelige forskningsprojekter, som typisk omfatter statistisk og datamæssig planlægning, databaseopbygning samt statistisk analyse og rapportering. I det daglige anvender vi på statistiksiden SAS, SPSS, BMDP m.fl. og på databasesiden MS Access, MS SQL Server, SIR m.fl.

Profil

Du har en statistisk baggrund, gerne datalogi som sidefag. Du anvender edb som dagligt værktøj i forbindelse med anvendelse af statistiske metoder. Din formelle baggrund kan være cand.scient., civilingeniør eller lignende. Du skal være udadvendt og

selvstændigt kunne gennemføre arbejdsopgaverne, herunder varetage kontakten til kunderne.

UNI-C tilbyder

et spændende og alsidigt job i et kreativt og fremtidsorienteret miljø med gode muligheder for personlig udvikling. UNI-C lægger stor vægt på faglig og personlig kompetenceudvikling.

Løn- og ansættelsesvilkår i henhold til gældende overenskomst mellem den relevante organisation og staten, med mulighed for forhandling af tillæg.

UNI-C har en hjemme-pc-ordning for alle medarbejdere.

Yderligere oplysninger

kan fås ved henvendelse til afdelingsleder Leif Spange Mortensen via e-mail til leif.spange.mortensen@uni-c.dk eller til seniorkonsulent Tine Høtbjerg Henriksen via e-mail til tine.hotbjerg.henriksen@uni-c.dk eller på telefon 89 37 66 66.

Ansøgningen mærket "Konsulent - Medicinsk Statistik" med dokumentation af uddannelse og evt. tidligere beskæftigelse skal være UNI-C i hænde senest torsdag den 14. marts 2002 kl. 12.00 og sendes enten til job@uni-c.dk eller til:

UNI-C
Administrationsafdelingen
Vermundsgade 5
2100 København Ø

Nyt om Navne

Camilla Madsen er pr. 15. feb. startet i QS Statistics på Novo Nordisk. Camilla har tidligere lavet Ph.D. som erhvervsforsker i afdelingen.

Kalender 2002

(arrangementer annonceret i MEDDELELSER)

Dato	Med. nr.	Aktivitet
4/3	2/02	Seminar på Biostatistisk Afdeling, KU: Erich Neuwirth. Integrating statistics software into standard office software
8/3	2/02	PH.D.-FORSVAR: Bo Markussen. Inference for Stochastic Partial Differential Equations and Chaos Decomposition of the Negative Binomial Process
11/3	2/02	Seminar på Biostatistisk Afdeling, KU: Bendix Carstensen. Prediction between several methods of measurement
13/3	2/02	Seminar på KU: Martin Richter. A study of stochastic differential equations with volatility induced stationarity.
18/3	2/02	Seminar på Biostatistisk Afdeling, KU: I-Shou Chang. A Unified Multipoint Linkage Analysis of Qualitative and Quantitative Traits for Sib-Pairs
20/3	2/02	Seminar på KU: Matthias Winkel. The recovery problem for time-changed Levy processes.
1/5	2/02	Halvdagsmøde på Novo Nordisk: Farmakokinetik og Farmakodynamik.
6-10/3	2/02	Concentrated Advanced Course on Long Range Dependence, Heavy Tails and Rare Events with Applications to Finance and Telecommunications.
9-13/6	7/01	NORDSTAT 2002 - the 19th Nordic Conference on Mathematical Statistics in Stockholm.
23-24/9	2/02	Conference: Second Annual ENBIS Conference

Deadlines i år 2002

Frist for indlevering af bidrag:

22. marts kl. 12
22. april
24. maj

MEDDELELSER udkommer

2. april
1. maj
1. juni