Meddelelser v/Morten Frydenberg Institut for Biostatistik Aarhus Universitet BREV Ukonvoluteret

PP Danmark

Returneres ved varig adresseandring

Næste nummer af "MEDDELELSER" udkommer 1. november 1999.

Bidrag til dette nummer skal være redaktøren i hænde senest

mandag den 25. oktober 1999.

Bidrag bedes sendt til:

Meddelelser, v/Morten Frydenberg Institut for Biostatistik Vennelyst Boulevard 6 8000 Århus C. eller med e-mail til: morten@biostat.au.dk

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

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

Annoncering af stillinger er kr. 500 pr. side

# MEDDELELSER

Dansk Selskab for Teoretisk Statistik

Todagesmøde i selskabet 23. - 24. november Afdeling for Teoretisk Statistik, Århus

Nærmere oplysninger i næste nummer.

KØBENHAVNS UNIVERSITET FORSIKRINGSMATEMATISK LABORATORIUM COLLOQUIUM IN ACTUARIAL MATHEMATICS

The seminars are held on Tuesdays at 16:15 in Aud 10

October 5: Hanspeter Schmidli, Aarhus University

Optimal proportional reinsurance policies in a dynamic setting

We consider dynamic proportional reinsurance strategies and derive the optimal strategies in a diffusion setup and a classical risk model. Optimal is meant in the sense of minimizing the ruin probability. Two basic examples are discussed.

November 2: Vladimir Kalashnikov and Ragnar Norberg, FML

Power-tailed ruin probability in the presence of small claims and random interest rate

It is shown that, in a risk process with random interest rate (reflecting both real interest and stock price changes), the probability of ruin decays typically as a power function even if claims are "small" that is, have a finite moment generating function.

# Selskabets bestyrelse:

Land Control of the C		
Formand:		
Peter Dalgaard	TIE	3532 7918
Biostatistisk Afdeling	Fax:	3532 7907
Panum Instituttet	e-mail;	p.dalgaard@biostat.ku.dk
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Henrik Stryhn	Tlf:	3530 0237
Statens Veterinære Serumlaboratorium	Fax:	3530 0120
Bülowsvej 27	e-mail:	hes@svs.dk
1790 København V	200	

Selskabets www-adresse: Http://www.dsts.dk.

Generiske e-mail-adresser i selskabet:

Formand: find, formand, chair, chairman Kasserer: kass, kasserer, treas, treasurer Redaktør: red, redaktøer, edit, editor Sekretær: sekr, sekretær, secr, secretary Jyske anliggender: jysk, jyskeanl, jutland 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

#### NorFA course on

# Structural Equation Models January 21st - 26th, 2000 Department of Biostatistics University of Copenhagen

This course is primarily intended for Ph.D. students and younger researchers in Biostatistics from the Nordic countries. It gives a comprehensive introduction to the field of Structural Equation Models (SEM), which includes among others regression analysis, factor analysis and models with measurement error on covariates.

#### The topics include:

- Introduction to the model. Measurement equations and structural equations
- Traditional SEM: multivariate normal models, correlation/covariance matrices, goodnessof-fit test, model assumptions
- · Categorical response variables
- Mean and covariance structure models: inference and test, goodness-of-fit test, model assumptions
- Recent developements: alternative estimation methods, non-linear SEM, latent growth models, latent class models, finite mixture models
- Motivating examples

The participants are expected to make themselves acquainted with the basic concepts of SEM prior to the course. A reference text for this purpose might be Bollen, K. A. (1989) Structural equations with latent variables. New York: Wiley.

The course will contain computer sessions, in which the participants can try out some of the SEM software.

The course contributes to the effort by the NorFA Nordic Network to provide graduate level teaching for Ph.D. students in Biostatistics. There is no course fee, but each participant has to arrange for his/her own travel and accomdation. Participants from Finland, Iceland, Norway and Sweden can apply to NorFA for funding.

Applications for participation should be sent no later than December 1st to:

Klaus Larsen, Department of Biostatistics, University of Copenhagen, Blegdamsvej 3, DK - 2200 Copenhagen N, DENMARK (fax: +45+35327907)

Notification of acceptance to the course will be given shortly thereafter.

#### SEMINAR I ANVENDT STATISTIK

Seminaret afholdes kl. 15.15, Panum Instituttet, Blegdamsvej 3. (Indgangen Nørre Alle 20 kan også benyttes).

Der serveres te i Biostatistisk Afdeling
på gangarealet (33.4.11) kl. 14.45.

Mandag den 4. oktober 1999, lokale 21.1.25. Jakob Bjørner. Arbejdspsykologisk sociologisk Afdeling, Arbejdsmiljøinstituttet.

#### Item response models in public health research - should we stick with the Rasch Model

Multi-item scales are frequently used in public health research. In Denmark we have had a strong tradition for analyzing such scales using a particular item response theory (IRT) model: the dichotomous Rasch model. Internationally, there is a growing interest in IRT but also some methodological developments that provide new opportunities and challenge our traditional approach.

- 1. Use of items with 4-5 rank ordered answer categories instead of yes/no to get more information.
- 2. Increasing use of standard questionnaires instead of ad hoc questionnaires
- 3. Greater need to compare results obtained with different questions/questionnaires
- 4. Interest in computerized adaptive testing, where the computer selects the most informative items, given the hypothesized status of the particular respondent.

For this seminar, I will discuss polytomous IRT models, of which the polytomous Rasch model can be seen as a special case. The unique property of the Rasch model is that the sum score of the items is a sufficient statistic for the latent person parameter. This gives us robust methods for model estimation and model checking and allow us to use the sum score in our substantive analyses. However, are these advantages so crucial that we shouldn't consider other models?

I will discuss assumptions of IRT models in general, parameter estimation, model checking, and the similarities between IT models and structural equations models for categorical data. Also, I will discuss the use of the estimated person parameter and not the sum score of the items as the "scale score" and how the Fisher information function can be calculated form item parameter and used in practice.

I hope to provoke discussion on some issues: Use of polytomous versus dichotomous models. What is the substantive interpretation when a Rasch-type model does not fit the data but another IRT-model does? Is it better to eliminate items from a scale than to add more parameters to the IRT-model?

Mandag d. 1. november 1999, lokale 21.1.25a: Daniel Gianola, Department of Animal Sciences, Department of Biostatistics and Medical informatics, Department of Dairy Science. University of Wisconsin, USA.

# Statistical methods in quantitative genetics and animal breeding: an overview

The development and application of statistical ideas in quantitative genetics and animal breeding is reviewed. Landmarks include statistical genetic models, best linear unbiased prediction, and milestones in the long path from least-squares to likelihood-based and Bayesian methods of inference. The evolution of specifications from the initial, naive, linear models to the complex longitudinal, non-linear, hierarchies that have been proposed recently is discussed. The problem of taking selection or non-randomly missing data into account for inference is discussed, showing how alternative constructs to Henderson's treatment are needed under, e.g., selection for intermediate optima. Some potential future areas of work are outlined. These comprise the use of better functional forms and distributional assumptions, the possible role of robust methods of inference, statistical genomics, and the application of methods for model selection and criticism, in the light of the flexibility offered by sampling/resampling methods. The potential dangers of employing high-dimensional assumptions, e.g., multiple-trait analyses, and the role of structural models for reducing dimensionality are emphasized.

# Mathematical Statistics Centre for Mathematical Sciences Lund University

http://www.maths.lth.se/matstat/seminar/

Fredag den 15 oktober 1999 kl 13.15 i sal MH:227: **Jakob Riishede Møller**, Matematisk statistik, Lunds Universitet

#### Calculation of the steady state waiting time distribution in GI/PH/c and MAP/PH/c queues

Fredag den 29 oktober 1999. **Pär Johannesson** försvarer sin doktoravhandling Fredag den 5. november 1999. **Alexander Alekseevich Borovkov**, Sobolev Institute of Mathematics, Novosibirisk

Torsdag den 11. november 1999. Nils Lid Hjort, Statistics Division, University of Oslo

Fredag den 12. november 1999 Martin Skjöld försvarar sin doktoravhandling.

Fredag den 19. november 1999. **Åsa Forsman**, Matematiska institutionen, Statistik, Linköpings Universitet.

# SEMINAR I MATEMATISK STATISTIK OG SANDSYNLIGHEDSREGNING

Seminarerne afholdes kl. 15:15 præcis i auditorium 10 på H.C.Ørsted Instituttet.

Der serveres te i lokale E325 kl. 15:00.

Onsdag den 20. oktober:

Jesper Møller (Department of Mathematical Sciences, Aalborg University):

#### A review on perfect simulation.

Over the last decade there has been an explosive interest in developing and applying Markov chain Monte Carlo (MCMC) methods in statistics. Ordinary MCMC methods are only correct in the limit where an infinite number of steps in the simulations have been performed and it is very often difficult to assess the quality of the Monte Carlo approximations with confidence. A recent topic, which has drawn great attention after the seminal work of Propp and Wilson (1996), is perfect simulation where one is assured that equilibrium has been attained. In the talk I'll review recent developments on perfect simulation based on my own and others research, cf. the references below.

#### References:

- O. Häggström, M.N.M. van Lieshout and J. Møller (1999). Characterisation results and Markov chain Monte Carlo algorithms including exact simulation for some spatial point processes. Bernoulli, 5, 641-659.
- J.A. Fill (1998). An interruptible algorithm for perfect sampling via Markov chains. Annals of Applied Probability, 8, 131-162.
- W.S. Kendall (1998). Perfect simulation for the area-interaction point process. In L. Accardi and C.C. Heyde (eds.): Probability Towards the Year 2000. Springer, New York.
- W.S. Kendall and J. Møller (1999). Perfect Metropolis-Hastings simulation of locally stable point processes. Research Report R-99-2001, Department of Mathematical Sciences, Aalborg University.
- A. Mira, J. Møller and G.O. Roberts (1999). Perfect slice samplers. (In preparation)
- J. Møller (1999). Perfect simulation of conditionally specified models. Journal of the Royal Statistical Society, B 61, 251-264.
- J. Møller and G. Nicholls (1999). Perfect simulation for sample-based inference. Research Report R-99-2011, Department of Mathematical Sciences, Aalborg University.
- J. Møller and K. Schladitz (1999). Extensions of {F}ill's algorithm for perfect simulation. Journal of the Royal Statistical Society, B 61, to appear.
- J.G. Propp and D.B. Wilson (1996). Exact sampling with coupled Markov chains and applications to statistical mechanics. Random Structures and Algorithms, 9, 223-252.

Onsdag den 27. oktober:

Rolf Poulsen (Afdeling for Operationsanalyse, Københavns Universitet):

# Approximate maximum likelihood estimation of discretely observed diffusion processes with applications to interest rate models.

The talk will be based on two of the papers in my Ph.D.-thesis: Poulsen (1999) and Christensen & Poulsen (1999). I first describe a new flexible and fast estimation technique for discretely observed diffusion processes based on numerical solution of the Fokker-Plank equation for the transition density. Then I apply this technique to U.S. short term interest rate data. In particular, I use it to estimate the recently proposed "non-linear drift"-extensions of the CKLS-model (Ait-Sahalia, 1996), and find that the extra terms are not significant. This is in contrast to early studies of the models, but supports the conclusions in Chapman & Pearson (1999).

#### References:

Ait-Sahalia, Y. (1996). Testing Continuous-Time Models of the Spot Interest Rate, Review of Financial Studies, 9, 385-426.

Chapman, D. A. and Pearson, N. D. (1999). Is the Short Rate Drift Actually Nonlinear? Forthcomming in Journal of Finance.

Christensen, B. J. and Poulsen, R. (1999). Optimal Martingale and Likelihood Methods for Models of the Short Rate of Interest, With Monte Carlo Evidence for the CKLS Specification and Applications to Non-Linear Drift Models. Working paper.

Poulsen, Rolf (1999). Approximate Maximum Likelihood Estimation of Discretely Observed Diffusion Processes. Working paper no. 29, Centre for Analytical Finance.

#### **INSTITUT FOR MATEMATISKE FAG**

AALBORG UNIVERSITET



FREDRIK BAJERS VEJ 7E 9220 AALBORG ØST URL: www.math.auc.dk

Tlf.: 96 35 80 80 Fax: 98 15 81 29

## SEMINARER

Seminarerne afholdes torsdage kl. 14.00 i lokale E3-109 Alle er velkomne (Martin Bøgsted Hansen)

7. oktober: Laird Breyer, Department of Mathematical Sciences, Aalborg University:

#### A new coupling construction for Markov chains

Many branches of Probability Theory have benefited from coupling constructions, not least the theory of Markov chains.

The coupling inequality for example allows us to bound the total variation distance of a Markov chain to its stationary distribution, in an entirely probabilistic way. This has led recently to computable bounds. As another example, Perfect Simulation exploits couplings to produce exact samples from distributions that are hard to simulate from.

A central problem is the actual construction of the coupling, which tends to be problem specific and something of an art form. The "splitting technique" is one method which is very general and has been very successful for years. Among its drawbacks are the need to perform analytic estimates before the method can be applied. In this talk, we shall propose a "more automatic" way of coupling Markov chains, which does not require such estimates, and is applicable to a variety of chains.

Vært: Jesper Møller

14. oktober: Sara Sjöstedt, Department of Mathematical Statistics, University of Umeå:

#### Resampling m-dependent random variables with applications to forecasting

Resampling and bootstrap are well established methods for estimating the distributions of various statistics of interest. These methods have been proved to work mainly for statistics of independent and stationary data. Here resampling methods are proposed to estimate the distributions of sums of \$m\$-dependent possibly differently distributed real-valued random variables. The random variables are allowed to have varying mean values. A non-parametric resampling method based on the moving blocks bootstrap is proposed for the case in which the mean values are smoothly varying or 'asymptotically equal'. The idea is to resample blocks in pairs. It is also confirmed that a 'circular' block-resamplingscheme can be used in the case where the mean values are 'asymptotically' equal. The resampling methods have a potential application to time series analysis, to distinguish between two different forecasting models. This is illustrated with an example using Swedish export prices of coated paper products. Vært: Jesper Møller

#### Joint Seminars

#### DANISH CENTER FOR DEMOGRAPHIC RESEARCH DEPARTMENT OF STATISTICS AND DEMOGRAPHY

The first tree seminars start at 10.30 a.m. and take place in the meeting room of the Department of Statistics and Demography at Hollufgaard, building 2.

The seminars are open to all interested.

October 11. Richard R. Paine:

Epidemics and Child Mortality in Preindustrial Europe (8,000BC-AD1400).

October 25. David Gaist (IST - SDU-Odense University):

First Results from a Newly Established Panel of Middle-Aged Twins.

November 1. Inge Riis Korsgaard: Danish Institute of Agricultural Sciences):

Genetic analysis of survival data - the log normally distributed frailty model and heritability.

**NB:** After November 2. the seminars will take place at Sdr. Boulevard 23. The seminars are open to all interested.

November 8. Lisbeth B. Knudsen (Danish Center for Demographic Research):

The Changing Incidence of Female Sterilization in Denmark and the Impact on Fertility Rates 1980-1993.

November 22. Lisbet Groes (Head of Data Management and Statistics Glaxo Wellcome, Denmark):

Medical Statistics in Glaxo Wellcome.

December 6. Grethe Banggaard (Danish Center for Demographic Research):

Marriage Patterns and Child Mortality in Nineteenth Century Denmark.



18th Nordic Conference on Mathematical Statistics June 5-8, 2000, Grimstad, Norway

Homepage: http://www.math.uio.no/~nordstat/ (to be updated regularly)

Nordic statistical meetings started in the mid 1960s. Traditionally, these meetings have been a place for statisticians from the Nordic countries to meet and to make new friends and contacts. Rather than being an arena for the specialists, the Nordic meetings have provided prortunities for participants to gain some familiarity with new developments and important challenges in statistics. Through the parallel theme sessions, the meetings have also provided opportunities for participants to present own contributions and to listen to talks on work in progress in their own area of interest.

**PROGRAMME** (people with their names in **bold face** have accepted the invitation) The meeting is planned to have two main themes with invited speakers and discussants, a series of 5 invited talks, and 12 parallel theme sessions organised by convenors named below. Invited lectures will be accessible to a broad audience of statisticians.

M	ain themes
L	arge structured models in applied sciences: challenges for statistics
	Statistical issues in macroeconomic modelling, Eilev S. Jansen, Bank of Norway.
	Discussant: Søren Johansen.
	Statistical issues in weather forecasting, Nils Gustafsson, Swedish Meteorological and
	Hydrological Institute.
	Discussant: Gudmund Høst.
	Statistical issues in fish stock assessments, Stratis Gavaris, Department of Fisheries and
	Oceans, Canada.
	Discussant: Elja Arjas.
	Common statistical threads in complex modelling across applied fields - Reflections upon contributions from Jansen, Gustafsson and Gavaris, Anthony Davison, Lausanne
	Closing panel discussion, S. Johansen, E. Arjas, T. Schweder.
Сс	omplex interactions and dependencies
	Title to be decided, double lecture, Murad S. Taqqu, Boston University
	Percolation, Markov random fields, and phase transitions, single lecture,
	Olle Häggström, Chalmers University of Technology, Gothenburg
Sp	ecially invited lectures
	Stochastic geometry, Aila Särkkä, Gothenburg
	Statistics for extremes, Holger Rootzen, Gothenburg
	Frequentist priors and posteriors Nils Lid Hiort Oslo

Statistics for infectious diseases Gianpaolo Scalia Tomba, Rome and Stockholm.

☐ Statistical genetics and genetical statistics, Thore Egeland, Oslo

#### Theme sessions (partially in parallel)

The theme sessions are organised by their named convenors. They are open to contributed presentations. This announcement is thus a call for contributions to the theme sessions. People who want to make a contribution in a session should contact the convenor by February 1, 2000, submitting a title and a short abstract. In addition to receiving submissions, the convenor will actively promote and invite contributions. Theme sessions are planned to last 1 hour and 30 minutes.

Theme	Convenor
Control, analysis and optimization in industry	Currently undecided
Dynamic event history analysis	Thomas Scheike, Copenhagen.
	T.Scheike@biostat.ku.dk
Forestry and ecology	Juha Alho, Joensuu.
	Juha.Alho@Joensuu.Fi
Learning and graphical models	Jens Henrik Badsberg. Copenhagen.
	JensHenrik.Badsberg@agrsci.dk
Mathematical statistics in finance and insurance	Anders Rahbek, Copenhagen.
	rahbek@stat.ku.dk
Monte Carlo methods in statistics	Håkon Tjelmeland, Trondheim.
	haakont@math.ntnu.no
Non-parametric curve fitting	Ole Christian Lingjærde, Oslo.
	o.c.lingjarde@bio.uio.no
Random processes	Lars Holst, Stockholm.
	lholst@math.kth.se
Space and space-time modelling and inference	Rasmus Waagepetersen, Cph,
a	Rasmus.Waagepetersen @agrsci.dk
Statistics in genetics	Juni Palmgren, Stockholm.
	juni@matematik.su.se
Survival analysis: alternatives to Cox regression	Odd Aalen, Oslo.
	o.o.aalen@basalmed.uio.no
Teaching statistics at the elementary level	Jostein Lillestøl, Bergen.
	jostein.lillestol@nhh.no

#### CONFERENCE VENUE

The venue of the conference will be Sørlandet Hotell og kurssenter, which is located in walking distance from the centre of Grimstad, a small town at the southern coast of Norway. Grimstad is easily reached by bus or train from Oslo or by bus from Kristiandsand. The nearest airports are Kjevik (Kristiansand) and Torp (Sandefjord). There is a bus connection from Kjevik directly to the conference centre.

### ACCOMMODATION

Primarily at the Conference centre.

#### **CALL FOR PAPERS**

Participants are invited to present contributed papers (see theme sessions in programme).

#### SOCIAL EVENTS

The social program will include a boat trip in the beautiful coastal surroundings of Grimstad. The conference dinner will take place at the conference centre.

#### **ORGANIZER**

Norwegian Statistical Association

#### ORGANIZING COMMITTEE

Geir Storvik, University of Oslo (chair) (geirs@math.uio.no)
Trygve Almøy, Agricultural University of Norway (trygve.almoy@imf.nlh.no)
Grete U. Fenstad, University of Oslo (grete@math.uio.no)

Ola Haug, Norwegian Computing Center (ola.haug@nr.no)

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#### **ADDRESS**

NORDSTAT 2000 Mathematical Institute P.O.Box 1053, Blindern N-0316 Oslo Norway

Email: (nordstat@math.uio.no)

Symposium

#### Stiftende generalforsamling

# Aktuel tobaksforskning Dansk Selskab for Tobaksforskning

Tid Sted	4. november 1999 kl 15.00 Hannover Auditoriet, Panum Instituttet, Blegdamsvej 3
Program	
15:00	Åbning Sundhedsminister Carsten Koch
15:15	Introduktion til Selskabet Arbejdsgruppen: Psykolog Torben Bechmann, læge Inge Haunstrup Clemmensen, læge Stig Jørgensen, læge Merete Osler, læge Eva Prescott
Aktuel toba	aksforskning
15:30	Tobak og Sundhed Professor Elsebeth Lynge, Institut for Folkesundhedsvidenskab
16:00	Tobak & Operationer Overlæge Torben Jørgensen, Center for Sygdomsforebyggelse
16:20	De samfundsøkonomiske omkostninger ved tobaksrygning Seniorforsker Susanne Reindahl Rasmussen, DSI * Institut for Sundhedsvæsen
16:40	Sociale relationer og unges rygning  Læge Pernille Due, Institut for Folkesundhedsvidenskab
17:00	Sociale forskelle i rygning, rygeophør og tilbagefald Forskningsleder Vilhelm Borg, Arbejdsmiljøinstituttet
17.20	Kaffepause
Stiftende G	eneralforsamling: Dansk Selskab for Tobaksforskning
17:45	Baggrund og formål
18:00	Vedtægter
18:30	Valg af bestyrelse og formand
19:00	Buffet på Panum (pris 50 kr. tilmelding til Inge Haunstrup Clemmensen tlf. 35 25 76 82 eller e-mail

#### Selskabets formål

skabe et tværfagligt forum for tobaksforskning

inge@cancer.dk)

- fremme det videnskabelige samarbejde mellem forskellige grene af tobaksforskningen
- initiere møder og postgraduat undervisning om tobaksrelaterede spørgsmål

Alle med interesse for tobaksforskning er velkomne

### Adjunkt/lektor i matematisk statistik SDU - Odense Universitet

Ved Institut for Statistik og Demografi er en stilling som adjunkt/lektor i matematisk statistik under Det Naturvidenskabelige og Tekniske Fakultet ledig til besættelse pr. 1. februar 2000 eller eventuelt senere efter nærmere aftale.

Instituttet er interdisciplinært og tværfakultært og har forskningsgrupper i biostatistik, matematisk statistik og økonometri. Den nye medarbejder forventes at have en veldokumenteret forskningsindsats i enten modelbaseret statistisk inferens eller et andet område af matematisk statistik, som er kompatibelt med eksisterende forskningsretninger på instituttet. Stillingen omfatter undervisning og konsulentarbejde under Det Naturvidenskabelige og Tekniske Fakultet, og ansøgeren forventes at kunne undervise i et bredt spektrum af statistiske emner - herunder elementær statistik for biologer.

Ansøgere med en kandidatalder på mere end 8 år vil normalt ikke komme i betragtning til en adjunktstilling. Såfremt en ansøger mener, at der på grund af særlige forhold skal ses bort fra en højere kandidatalder, skal dette eksplicit anføres i ansøgningen.

Ansøgere skal medsende et CV, oplysning om tidligere undervisningserfaring og en publikationsliste med angivelse af, hvilke videnskabelige arbejder der påberåbes.

Endvidere skal vedlægges en fortegnelse over samtlige bilag, og hvert af bilagene skal være nummereret og mærket med ansøgerens navn. Bilagene skal være samlet sætvis.

Indkomne ansøgninger vil blive bedømt af et fagkyndigt udvalg. Ansøgerne vil få tilsendt den del af bedømmelsen, som angår dem selv.

Ansættelse finder sted efter overenskomst mellem Finansministeriet og AC.

Yderligere oplysninger om stillingen kan fås ved henvendelse til institutleder, professor Hans Chr. Johansen, Institut for Statistik og Demografi, tlf: 6550 3360, fax: 6595 7766, email: hjc@demfo.ou.dk.

Instituttets hjemmeside: http://www.ou.dk/TVF/StatDem/

Ansøgning mærket <u>"Stilling nr. 993023"</u> og alle bilag inkl. påberåbte publikationer i 3 eksemplarer, skal være Det Naturvidenskabelige og Tekniske Fakultetssekretariat, Syddansk Universitet, Campusvej 55, 5230 Odense M, i hænde senest den 1. december 1999 kl. 12.00.

## Uppsala University, Uppsala, Sweden

Applications are invited for two full-time, permanent positions as Senior Lecturer in Mathematical Statistics. One of the positions gives 50% time for research during a three year period for a qualified candidate. Candidates must have a Ph D and should be committed to high-quality teaching. Criteria for ranking are scientific and pedagogical skill, with equal emphasis on both.

Ability to inform about research and development work will also be taken into account.

Applications should be directed to: Vice Chancellor, Uppsala University, Box 256, S-751 05 UPPSALA, Sweden. Telefax +46-18-47120 00. Closing date: November 1, 1999. Please quote:

Dnr UFV-PA 1999/4585 and/or Dnr UFV-PA 1999/4586.

For details, see http://www.math.uu.se/inform/vacant/ or http://www.personalavd.uu.se/ledigaplatser.html.

Informal enquiries to Professor Allan Gut on +46-18-4713182 (allan.gut@math.uu.se), or Tom Britton (director of undergraduate studies), phone: +46-18-4713222 (tomb@math.uu.se).

Applications from women are specially invited.

## STATISTIKER TIL AFRIKA

Afdeling for Epidemiologisk Forskning, Statens Serum Institut, søger, i samarbejde med Institut for Folkesundhed og Institut for Antropologi, Københavns Universitet, pr. 1.12.1999 eller snarest derefter forskere til et projekt om de sundhedsmæssige og sociale konsekvenser af den væbnede konflikt i Guinea-Bissau og af den humanitære hjælp, som blev ydet af det internationale samfund. Afdelingens forskningsstation i Guinea-Bissau har i mere end 20 år udført forskning i børnedødelighed, infektionssygdomme, og præventive sundhedsprogrammer i både hovedstaden og flere rurale områder i samarbejde med Sundhedsministeriet og lokale forskere. Det demografiske overvågningssystem giver en enestående mulighed for at vurdere konsekvenserne af krigen i Guinea-Bissau, som varede fra juni 1998 til maj 1999. Den væbnede konflikt er nu ovre, men efterdønningerne vil formentlig kunne mærkes i nogen tid pga. de direkte effekter af krigen og sammenbruddet i økonomien.



STATEMS SERUM INSTITUT

Med støtte fra Rådet for Ulandsforskning er der iværksat et tværfagligt projekt for at undersøge konsekvenserne af krigen. I denne forbindelse vil der være brug for en statistiker.

#### **Jobbet**

- Planlægge og gennemføre populationsbaserede undersøgelser af effekterne mht. morbiditet og dødelighed af de humanitære interventioner, som blev gennemført under krigen, med særlig vægt på metoder til evaluering af ikkerandomiserede interventioner.
- Gennemføre undersøgelser af, hvorvidt risikofaktorerne for børnedødeligheden er de samme i en katastrofesituation som under normale forhold.
- Foretage analyser og sammenskrive indsamlet materiale i samarbejde med andre projektdeltagere.

#### Kvalifikationer

- Kandidatgrad i statistik, ingeniør eller lignende er nødvendig.
- Interesse for sociale og sundhedsmæssige forhold i udviklingslandene.
- Tidligere forskningserfaring og erfaring med tværfagligt samarbejde en fordel.
- Tidligere arbejde i udviklingsland og kendskab til romansk sprog en fordel.

#### Løn- og ansættelsesforhold

Ansættelse i 2½-3 år som ph.d.-stipendiat, forskningsassistent, forskningsadjunkt, forskningslektor eller lignende afhængig af kvalifikationer ifølge overenskomst mellem pågældende forhandlingsberettigede organisation og Finansministeriet. Der må påregnes ophold i Guinea-Bissau i mindst 1½-2 år. Ansøgere som ikke allerede har en ph.d. eller tilsvarende forskningsgrad må påregne at skulle indskrives som ph.d.-studerende ved Københavns Universitet.

#### Information

Information og kopi af projektets protokol kan fås ved henvendelse til Afdeling for Epidemiologisk Forskning: Henrik Jensen, tlf. 3268 8353 (hjn@ssi.dk).

#### Ansøgningsfrist

Ansøgning med CV mærket "Statistiker/Afrika" skal være personaleafdelingen i hænde senest den 18. oktober 1999. Ansættelsessamtaler forventes afholdt primo/medio november.

# **PROJEKTKOORDINATOR**

Til Center for Epidemiologisk Grundforskning på Statens Serum Institut søges en projektkoordinator til ansættelse snarest muligt.

Ved Center for Epidemiologisk Grundforskning gennemføres et nationalt forskningsprojekt Bedre sundhed for mor og barn, omfattende 100.000 gravide kvinder og deres børn. Projektet er landsdækkende og har til formål at studere betydningen af tidlige påvirkninger for barnets senere sundhedstilstand. Oplysninger indsamles via 4 telefoninterview, et kostspørgeskema, og der oprettes samtidig en biologisk bank. Ca. 40.000 gravide er nu med i projektet.

Projektkoordinatoren skal varetage den daglige koordinering af forskningsprojektet i samarbejde med projektets 6-10 medarbejdere.

## Jobbet

- Koordinering af databasen, datadokumentationen og kontakt med forskerne
- Koordinering af dataindsamlingen
- Koordinering af PR og informationsarbejdet
- Økonomistyring

#### Kvalifikationer:

- Overblik
- Erfaring med projektstyring og datadokumentation

# Løn- og ansættelsesvilkår

Et års ansættelse med mulighed for forlængelse. Ansættelse efter gældende overenskomst med Finansministeriet.

#### Information

Kan fås ved henvendelse til professor Jørn Olsen, tlf: 3268 3954, e-mail: jol@ssi.dk.

## Ansøgning

Ansøgning mærket "Projektkoordinator"skal være Personaleafdelingen i hænde senest torsdag den 14. oktober 1999. Ansættelsessamtaler forventes afholdt i uge 42/43.



STATENS SERUM INSTITUT

forebygger og bekæmpe smitsomme sygdomme og medfødte lidelser

Institutet er en fankende labaratorie, medicinal- og dolgheningsvirkomingstik, diagnostika, vacciner og bladprodukter til det dan ste, sumfiheviern og eksport. Institutet har over 1:000 medarbigdere og omsætter for mere end 600 min åk om året.

Yderligere oplysninger om instituttet: Besøg vares tijenimeside på internettet på adressen svivikssi dk.

Statens Serum Institu Artillerivej 5 2300 København S

Tel.: 3268-3268 Fax: 3268-3868 serum@ssi.dk www.ssi.dk

# Kalender 1999

(arrangementer annonceret i MEDDELELSER)

Dato	Med. nr.	Aktivitet
4/10	8/99	Seminar. Jakob Bjørner. Item response models in public research – should we stick with the Rasch model? (BIOSTAT-KU)
4-8/10	3/99	NORFA Course. Survival and event history analysis.
5/10	8/99	Seminar: Hanspeter Schmidli. Optimal proportional reinsurance policies in a dynamic setting. (FML-KU)
7/10	8/99	Seminar. Laird Breyer: A new coupling construction for Markov chains. (Aalborg)
11/10	8/99	Seminar. Richard R. Paine. Epidemics and Child mortality in preindustrial europe. (OU)
14/10	8/99	Seminar. Sara Sjöstedt: Resampling independent random variables with applications to forecasting. (Aalborg)
15/10	8/99	Seminar. Jakob Riishede Møller. Calculation of the steady state waiting time distribution in GI/PH/c and MAP/PH/c queues. (Lund)
20/10	8/99	Seminar. Jesper Møller. A review on perfect simulation. (ATS-KU)
25/10	8/99	Seminar. David Gaist. First results from a newly established panel of middle-aged twins. (OU)
27/10	8/99	Seminar. Rolf Poulsen. Approximate maximum likelihood estimation of discretely observed diffusion processes with applications to interest rate models. (ATS-KU)
29/10	8/99	Pär Johannesson försvarer sin doktoravhandling. (Lund)
1/11	8/99	Seminar. Daniel Gianola. Statistical methods in quantitative genetics and animal breeding: an overview. (BIOSTAT-KU)
1/11	8/99	Seminar. Inge Riis Korsgaard. Genetic analysis of survival data – the log normally distributed frailty model and heritability. (OU)
2/11	8/99	Seminar. Vladimir Kalashnikov and Ragnar Norberg. Power-tailed ruin probability in the presence of small claims and random interest rate. (FML-KU)
4/11	8/99	Stiftende generalforsamling. Dansk Selskab for tobaksforskning.
5/11	8/99	Seminar. Alexander Alekseevich Borovkov (Lund)
8/11	8/99	Seminar. Lisbeth B. Knudsen. The changing incidence of female sterilization in Denmark and the impact on fertility rates 1980-1993. (OU)
11/11	8/99	Seminar. Nils Lid Hjort (Lund)
12/11	8/99	Martin Skjöld försvarar sin doktoravhandling (Lund)
19/11	8/99	Seminar. Åsa Forsman. (Lund)
22/11 23-24/11	8/99 <b>8/99</b>	Seminar. Lisbet Groes. Medical statistics in Glaxo Wellcome (ou) <i>Todagesmøde. ATS-AU</i>
6/12	8/99	Seminar. Grethe Banggaard. Marriage Patterns and Child mortality in nineteenth century denmark. (OU)

# Kalender 2000

(arrangementer annonceret i MEDDELELSER)

17-22/1	3/99	MaPhySto workshop on Computational Stochastics. (Árhus) Http://www.maphysto.dk/events/compstoc2000. (Reg senest 1.10.99)
21-26/1	8/99	NorFa course on structural Equation models. Deadline.1.12.99
24-28/1	7/99	MaPhySto concentrated advanced course on Lévy Processes. (Reg senest 20.12.99)
20-25/5	7/99	Summer School on Stereology and Geometric Tomography. (Reg senest 1.3.00.
5-8/6	8/99	18 <sup>th</sup> Nordic Conference in Mathematical Statistics, 2000. http://www.math.uio.no/~nordstat/ Deadline contribution 1-2-2000

# Deadlines i 1999

Frist for indlevering af bidrag:	MEDDELELSER udkomme		
25. oktober	1. november		
24. november	1. december		