

Meddelelser
Dansk Selskab for Teoretisk Statistik
2004

BREV
Ukonvolutteret



Returneres ved manglende adresseændring

Næste nummer af "MEDDELELSER" udkommer 1. juni 2004.

Bidrag til dette nummer skal være redaktøren i hænde senest

Onsdag den 21. maj kl. 12.00.

Bidrag bedes sendt til:

Meddelelser, Dansk Selskab for Teoretisk Statistik
Dansk Selskab for Teoretisk Statistik
2004

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.

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MEDDELELSER

Dansk Selskab for Teoretisk Statistik

Seminar Biostatistisk afd.

Tirsdag d. 25. maj 2004, lokale 21.1.25 kl. 15:15

An overview of mixed-effects models

Douglas Bates

Department of Statistics
University of Wisconsin - Madison (U.S.A)

Abstract:

Mixed-effects models, also called multilevel models, panel data models, and frailty models, are statistical models that are widely used in many areas of applications. The basic form of the model, the linear mixed model, also serves as an approximation for iterative estimation of the parameters in more general forms such as the generalized linear mixed model (GLMM) and the nonlinear mixed model (NMM). The widespread availability of software to determine the maximum likelihood (ML) or restricted maximum likelihood (REML) estimates of the parameters in the linear mixed model, and in its generalizations, has resulted in much wider use of these models. However, there are still situations, especially in large observational studies, where the current software is inadequate.

I will give an overview of the linear mixed model and how it is generalized to GLMMs and NMMs then describe new computational methods, based on sparse matrix representations, for ML and REML estimation of the parameters in these models. These methods scale very well to large data sets with complex structure. In particular, the methods are able to handle crossed random effects in very large data sets.

Selskabets bestyrelse:

Formand: Per Bruun Brockhoff Institut for Matematik og Fysik KVL Thorvaldsensvej 40 1871 Frederiksberg C	Tlf: 3528 2361 Fax: 3528 2350 e-mail: pmb@kvl.dk
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Næstformand: Jørgen Holm Petersen Biostatistisk afd. Københavns Universitet Blegdamsvej 3 2200 København N	Tlf: 35 32 79 05 Fax: 35 32 79 07 e-mail: jhp@biostat.ku.dk
Webmaster: Kim Emil Andersen Institut for Matematiske Fag Aalborg Universitet Fredrik Bajersvej 7G 9220 Aalborg Øst	Tlf: 9635 8849 Fax: 9815 8129 e-mail: emil@math.auc.dk

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

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

DEPARTMENT OF APPLIED MATHEMATICS AND STATISTICS
UNIVERSITY OF COPENHAGEN



Seminar i matematisk statistik og sandsynlighedsregning

Seminaret afholdes kl. 15:15 i auditorium 10 på H.C. Ørstedts Institut.
Der serveres te og chokolade i lokalet E325 kl. 15:00.

Onsdag den 5. maj 2004:

Speaker: Peter R. Hansen, Brown University

Title: "An Unbiased Measure of Realized Variance"

Abstract:

The realized variance (RV) is known to be biased because intraday returns are contaminated with market microstructure noise, in particular if intraday returns are sampled at high frequencies. In this paper, we characterize the bias under a general specification for the market microstructure noise, where the noise may be autocorrelated and need not be independent of the latent price process. Within this framework, we propose a simple Newey-West type correction of the RV that yields an unbiased measure of volatility, and we characterize the optimal unbiased RV in terms of the mean squared error criterion. Our empirical analysis of the 30 stocks of the Dow Jones Industrial Average index shows the necessity of our general assumptions about the noise process. Further, the empirical results show that the modified RV is unbiased even if intraday returns are sampled every second.



Seminar i matematisk statistik og sandsynlighedsregning

Seminaret afholdes kl. 15:15 i auditorium 10 på H.C. Ørstedes Institut.
Der serveres te og chokolade i lokale E325 kl. 15:00.

Onsdag den 12. maj 2004:

Speaker: Peter Grunwald CWI (National Research Institute for Mathematics and Computer Science in the Netherlands) Amsterdam

Title: "Suboptimality of Bayes and Minimum Description Length (MDL) in classification under misspecification"

Abstract:

We show that some forms of Bayesian and Minimum Description Length (MDL) inference that are often applied to classification problems can be *inconsistent*. This means that there exist sets of classifiers C and distributions D such that for all amounts of data D , the 0/1-risk of the MDL classifier and the classifier based on the Bayesian posterior based on D , both remain (much) larger than the 0/1-risk of the optimal classifier within C . The problem arises because classifiers do not directly induce a distribution over data sequences. When they are transformed into distributions using the standard logistic transformation, the resulting distributions can be misspecified, so that standard Bayesian consistency theorems do not longer apply. We explain the MDL and Bayes algorithms in detail, and show how the problem can arise.

Seminar arrangeret under "Velux Visiting Professors Programme". Anders Rahbek.

**Laboratory of Actuarial Mathematics
University of Copenhagen
Colloquia May 2004**

Annett Keller, CAESAR, Bonn

H.C. Ørsted Institute, Lecture Hall 10

Tuesday May 11th, 16.15 - 17.00:

"Premium calculation in catastrophe insurance"

ABSTRACT: During the past couple of years new ways of raising money for extreme event insurance were developed, such as CAT bonds. Because of possible moral hazard problems those instruments will not apply to terrorism (re)insurance. Instead - as can be noticed in few countries - the government is entering the reinsurance markets providing coverage on a higher level than the private markets can do.

The talk introduces such an excess-of-loss reinsurance contract. In contrary to common approaches the contract is modelled as a Stackelberg game. Seeking for a maximum payoff of the contract the ceding insurer chooses its retention limit as a reaction (function) to the risk surcharges proposed by the reinsurer. Furthermore the talk gives a first comparison between this new approach and a modified risk theoretical approach with respect to premium calculation.

For further colloquia see <http://www.act.ku.dk/colloquium/2003/col2003a.html>



Seminar i matematisk statistik og sandsynlighedsregning

Seminaret afholdes kl. 15:15 i auditorium 10 på H.C.Ørstedts Instituttet.
Der serveres te og chokolade i lokale E325 kl. 15:00.

Onsdag den 26. maj 2004:

Speaker: Dennis Kristensen, London School of Economics and University of Wisconsin-Madison

Title: "Semi-Nonparametric IV Estimation of Shape-Invariant Engel Curves" (with R. Blundell and X. Chen)

Abstract:

This paper concerns the identification and estimation of a shape-invariant Engel curve system with endogenous total expenditure. The shape-invariant specification involves a common shift parameter for each demographic group in a pooled system of Engel curves. Our focus is on the identification and estimation of both the nonparametric shape of the Engel curve and the parametric specification of the demographic scaling parameters. We present a new identification condition, closely related to the concept of bounded completeness in statistics. The estimation procedure applies the sieve minimum distance estimation of conditional moment restrictions allowing for endogeneity. We establish a new root mean squared convergence rate for the nonparametric IV regression when the endogenous regressor has unbounded support. Root-n asymptotic normality and semiparametric efficiency of the parametric components are also given under a set of 'low-level' sufficient conditions. Monte Carlo simulations shed lights on the choice of smoothing parameters and demonstrate that the sieve IV estimator performs well. An application is made to the estimation of Engel curves using the UK Family Expenditure Survey and shows the importance of adjusting for endogeneity in terms of both the curvature and demographic parameters of systems of Engel curves.

SEMINAR I ANVENDT STATISTIK

Seminarene afholdes på Panum Institutet, Blegdamsvej 3. (Indgangen Nørre Alle 20 kan også benyttes). Der serveres te i Biostatistisk Afdeling på gangarealet (33.4.11) en halv time før start.

BEMÆRK UGEDAGE OG TIDSPUNKTER.

Tirsdag d. 25. maj 2004, lokale 21.1.25, kl. 15.15

An overview of mixed-effects models

Douglas Bates
Department of Statistics
University of Wisconsin - Madison (U.S.A)

Mixed-effects models, also called multilevel models, panel data models, and frailty models, are statistical models that are widely used in many areas of applications. The basic form of the model, the linear mixed model, also serves as an approximation for iterative estimation of the parameters in more general forms such as the generalized linear mixed model (GLMM) and the nonlinear mixed model (NMM). The widespread availability of software to determine the maximum likelihood (ML) or restricted maximum likelihood (REML) estimates of the parameters in the linear mixed model, and in its generalizations, has resulted in much wider use of these models. However, there are still situations, especially in large observational studies, where the current software is inadequate.

I will give an overview of the linear mixed model and how it is generalized to GLMMs and NMMs then describe new computational methods, based on sparse matrix representations, for ML and REML estimation of the parameters in these models. These methods scale very well to large data sets with complex structure. In particular, the methods are able to handle crossed random effects in very large data sets.

Fredag d. 28. maj 2004, lokale 21.1.18, kl. 10.15

Weighted residual sum of squares for assessing survival models

Thomas Gerds
Freiburg, Germany

Time-dependent individual residuals are considered for right censored survival analysis. Unlike the familiar martingale residuals the time-dependent residuals include the censored observations and apply to general survival models. A weighted residual sum of squares statistic is obtained that estimates an interpretable parameter, and we derive the asymptotic properties. The weights are obtained by estimating the censoring distribution. The statistic can be used for the direct comparison of prognostic survival models and a generally applicable RR-type measure is constructed by comparing to the Kaplan-Meier estimator. We provide explicit formulas and consistent estimators for the asymptotically optimal variance of the residual sum of squares statistic. Different assumptions on the censoring mechanism are studied also in view of the practical feasibility via simulation. The time-dependent residuals are compared to the martingale residuals for the Cox regression model and the effectiveness of our approach for goodness-of-fit is illustrated with a familiar data set.



Seminar i matematisk statistik og sandsynlighedsregning

Seminaret afholdes kl. 15:15 i auditorium 10 på H.C.Ørstedts Instituttet.
Der serveres te og chokolade i lokale E325 kl. 15:00.

Onsdag den 19. maj 2004:

Speaker: Professor Michael Sørensen, Department of Applied Mathematics and Statistics, University of Copenhagen

Title: "Flexible classes of diffusion-type processes with a view to stochastic volatility models"

Abstract: Flexible stationary diffusion-type models are presented that can fit both the marginal distribution and the correlation structure found in many time series from e.g. finance and turbulence. Diffusion models with linear drift and a known and pre-specified marginal distribution are discussed, and the diffusion coefficients corresponding many commonly used probability distributions are given explicitly. An approximation to the diffusion coefficient based on saddlepoint approximation techniques is presented. The approximation is useful in cases where there is no explicit expression for the diffusion coefficient. More general models are obtained as sums of diffusions with linear drift, for which the autocorrelation function is a convex combination of exponential functions. It is demonstrated theoretically as well as in an study of turbulence data that such models can fit quite complex correlation structures. Any infinitely divisible distribution satisfying a weak regularity condition can be obtained as marginal distribution. To obtain an even more complex autocorrelation structure, it is necessary to use multidimensional diffusions with linear drift as building blocks. These models, that are of interest in their own right, can be used to construct one-dimensional processes with negative autocorrelation. The processes presented in the talk can be used to model the volatility in a stochastic volatility model and thus obtain models driven purely by Wiener processes with properties similar to the stochastic volatility models driven partly by Levy processes with jumps proposed by Barndorff-Nielsen and Shephard. Particular examples are volatility processes with gamma distributed and the inverse Gaussian distributed marginal distributions, for which the returns are approximately variance-gamma distributed and normal inverse Gaussian (NIG) distributed, respectively. The fact that these models are Wiener driven makes discussion of derivative pricing straightforward.

The lecture is based on joint work with Bo Bibby, Ib Skovgaard and Martin Jacobsen.

The Royal Veterinary and Agricultural University and the Graduate School in Biostatistics would like to announce a Summer School on

Statistical Genetics

Title: Statistical Genetics

Purpose and contents: The course covers methods and models to address statistical problems arising in modern genetics. Special emphasis is placed on population genetics and gene mapping. Topics include: Basic genetics, population genetics, segregation analysis and mixture models, linkage analysis of qualitative and quantitative traits for inbred and outbred populations, analysis of special designs, linkage disequilibrium and fine mapping, analysis of haplotypes and haplotype reconstruction.

Participants: Ph.D students and researchers within biostatistics. No knowledge of genetics is required.

Form: Lectures and class exercises/computer labs.

Language: English.

Teachers: Bruce Walsh, Department of Ecology and Evolutionary Biology, University of Arizona, and Claus Thorn Ekstrøm, Department of Natural Sciences, Royal Veterinary and Agricultural University.

Course director: Claus Thorn Ekstrøm, Department of Natural Sciences, Royal Veterinary and Agricultural University.

Time: August 23rd to August 27th from 9-17.

Place: Royal Veterinary and Agricultural University, Thorvaldsensvej 40, 1871 Frederiksberg C, Denmark.

Further information and registration: see web page at www.matfvs.kvl.dk/~ekstrom/statgen/ or contact Claus Ekstrøm (ekstrom@dina.kvl.dk)

Project Scientist position in Survival Analysis in Dairy Cattle Breeding

A position as a Project Scientist is available at the Danish Institute of Agricultural Sciences, Dept. of Animal Breeding and Genetics, Research Centre Foulum, for a period of 2½ years starting from July 1, 2004 or as soon as possible.

Main duties of the post:

The main duties of this post are related to improved models for survival data including individual heterogeneity (additive genetic and residual) on the log frailty scale. They include:

- Writing a user-friendly program for Bayesian analysis of survival data.
- Developing a method for routine breeding value evaluation of survival traits – under the assumption of known variance components. The method should be implemented in a user-friendly program.
- Estimation of variance components and prediction of breeding values for longevity in Danish cattle using the improved models.
- Reporting results to the scientific community and to the relevant industry.

Qualifications:

The following qualifications are required:

- Relevant degree from a university or an institution of higher education
- Ph.D. or equivalent in animal breeding or in statistics.
- Interest in statistical genetics.
- Experience in programming.
- Good skills in communicating scientific information.
- Interest in co-operation with industrial partners.

Area of employment and place of work:

The area of employment is the Danish Institute of Agricultural Sciences, Dept. of animal Breeding and Genetics, and the place of work is for the time being Research Centre Foulum, DK-8830 Tjele, Denmark.

Salary and conditions of employment:

Salary and conditions of employment are under the terms of the current agreement for academic scientists employed in the public sector and the circular on the employment structure for scientific staff with research tasks within the public sector.

Applicants seeking further information are invited to contact Mogens S. Lund (E-mail Mogens.Lund@agrsci.dk) or Inge Riis Korsgaard (IngeR.Korsgaard@agrsci.dk).

Application:

Written application marked "HAG.postdoc.biogen" including CV, papers in international journals, diploma and other material the applicant wish to have included in the assessment should be sent in 4 copies to:

The Danish Institute of Agricultural Sciences
Administrative Department
Research Centre Foulum
P.O. Box 50
DK-8830 Tjele
Denmark

The application must be received by The Danish Institute of Agricultural Sciences no later than May 24, 2004 at 12.00 a.m. Candidates irrespective of age, sex, race, religion or nationality are encouraged to apply.

The Danish Institute of Agricultural Sciences (DIAS) is a research institution under the Danish Ministry of Food, Agriculture and Fisheries. The institute with a staff of approx. 1050 carries out research collects and creates knowledge of importance for the vegetable production, commercial husbandry and utilization of agricultural engineering in Denmark. The activities of DIAS primarily take place in Foulum (near Viborg), Bygholm (near Horsens), Årsløv (near Odense), Flakkebjerg (near Slagelse) and Sorgenfri (near Kgs. Lyngby).

STATISTIKER TIL STUDIE AF BETYDNING OVER MODERENS KOST FOR BARNETS HELBRED

Statistikere søges til Afdeling for Epidemiologisk Forskning. Afdelingen repræsenterer i dag et af landets største epidemiologiske miljøer med mere end 50 medarbejdere, heraf overvejende læger og statistikere.

Jobbet

- Deltage i forskning vedrørende den tidlige ernærings betydning for barnets helbred, med ansvar for de statistiske analyser
- De anvendte statistiske modeller vil bl.a. omfatte logistisk regression og Cox regression effekter af kosten på f.eks. for tidlig fødsel og fostervæksthæmning
- Data vil primært komme fra det landsdækkende projekt *Bedre sundhed for mor og barn*, hvor ca. 100.000 gravide kvinder og deres børn følges over længere tid (Forskningsområdet beskrives i øvrigt på <http://www.dadlnet.dk/ufi/2003/0347/VP-html/VP42065.htm>)
- Mulighed for selvstændig videreudvikling af de biostatistiske metoder inden for området
- Deltage i det fælles biostatistiske miljø (9 statistikere), herunder seminarer m.m.

Kvalifikationer

- Statistisk kandidatgrad eller tilsvarende
- Interesse for biostatistik og epidemiologisk metode
- Interesse for håndtering af store databaser
- Gerne kendskab til SAS

Løn- og ansættelsesvilkår

Ifølge overenskomst med Finansministeriet. Det drejer sig om en fondsbaseret ansættelse.

Information

kan fås hos adjungeret professor, dr.med. Sjurður F Olsen, Forskningsgruppe for Maternel Ernæring, Afdeling for Epidemiologisk Forskning, telefon 32683955 eller 22289568, e-mail sfo@ssi.dk; eller hos seniorstatistiker Jan Wohlfahrt, telefon 32683952.

Ansøgning

Ansøgningen mærket "64003600" skal være Personaleafdelingen i hænde senest den 25. maj 2004.

Ansøgningen sendes til:

Statens Serum Institut
Personaleafdelingen
Artillerivej 5
2300 København S

Head of Department of Biostatistics and Epidemiology

Institute of Cancer Epidemiology, Copenhagen, Denmark

Population-based cancer research in the Nordic countries is in the international forefront. Since the foundation of the Danish Cancer Registry in 1942 the Institute of Cancer Epidemiology has played a significant role in this research area.

The Institute will establish a new Department of Biostatistics and Epidemiology and is looking for a visionary researcher who is prepared to take charge of the department.

Your research background should be on a postdoctoral level, preferably on a professor level. You must hold extensive knowledge in theoretical statistics and also have attained substantial practical experience in the area of applied statistics. Experience with epidemiological research, including research based on use of register information and data obtained directly from study subjects, will be an asset. Ability to attract research funding is an advantage.

As Head of Department you will take part in the leadership of the Institute, at present composed by three Heads of Department and three Heads of Programme. Supervision of currently three statisticians and of PhD-students and young researchers at the Institute is required. Ability to collaborate with individual researchers and research groups within and outside our institute, including clinicians and laboratory researchers at treatment centres, is necessary.

The successful candidate will be selected by an evaluation committee consisting of the Director of the Institute and external scientists.

The application should be written in English and include a summary of your research experience, research interests, and a complete CV, including a review of your education and a full list of publications. Please indicate which publications you wish to have included in the assessment.

Please send your application (in four copies), marked "Head of Biostatistics", to

Personnel Administration
Danish Cancer Society
Strandboulevarden 49
DK-2100 Copenhagen

Closing date is 14 June 2004.

Further information about the position can be obtained from the Director of the Institute of Cancer Epidemiology, Dr. Jørgen H. Olsen, tel. +45 3525 7654, e-mail: jorgen@cancer.dk
You can read more about the Institute at www.epi.cancer.dk

Department of applied mathematics and statistics annoncerer:
Seminar i matematisk statistik og sandsynlighedsregning

Seminaret afholdes kl. 14:15 i auditorium 10 på H.C. Ørstedes Instituttet.
Der serveres te og chokolade i lokale E325 kl. 14:00.

Sid Resnick, Cornell University: Extremal Dependence

Abstract:

For multivariate heavy tailed phenomena, extremal dependence analysis assesses the tendency of large values of components of a random vector to occur simultaneously. This kind of dependence information can be qualitatively different than what is given by correlation which averages over the total body of the joint distribution. Also, correlation may be completely inappropriate for heavy tailed data.

We review some techniques, somewhat exploratory in nature, for assessing asymptotic independence. Examples are given: (a) The vector of (internet file size, throughput, duration of transfer); (b) The vector of exchange rate returns relative to the dollar (prior to introduction of the Euro) of (French Franc, German Deutsch Mark, Japanese Yen). In an attempt to formalize a procedure, we introduce a summary measurement called the extremal dependence measure (EDM), a measure of the tendency of large values of components of a random vector to occur simultaneously and show consistency and asymptotic normality properties for the standard case of multivariate regular variation. Initial experiments with the EDM are promising. We also discuss a subfamily of distributions possessing asymptotic independence call the hidden regularly varying class.

MATFORSK, Ås, Norge annoncerer:

"Design of Experiments – Benefits to Industry" er tittelen på en workshop som IBION (Industrial Biostatistics Network) og Pro-Enbis (European Network for Business and Industrial Statistics) arrangerer på Matforsk i Ås, 35 km. sør for Oslo, den 13.-14. mai 2004.

Mer informasjon finnes på denne linken:
<http://www.enbis.org/pro-enbis/Matforsk-workshop.html>

Nyt om navne

Birgitte Nørgaard Larsen er fra april 2004 ansat som Regulatory Affairs Manger hos Fertin Pharma A/S. Har senest været ansat hos UNi-C.

Ny hjemmeside

Foreningen har fået opdateret og fornyet vores hjemmesider. Gå ind og se det fine resultat <http://www.dsts.dk>. Skulle man have konstruktive kommentarer bedes man rette disse til webmasteren: Kim Emil Andersen.

"EURASIP Journal on Applied Signal Processing," volume 2004, issue 2 has been published online. Special Issue on Multimedia Over IP and Wireless Networks

<http://asp.hindawi.com/volume-2004/issue-2.html>

- o Editorial, Zixiang Xiong, Mihaela van der Schaar, Jie Chen, Eckehard Steinbach, C.-C. Jay Kuo, and Ming-Ting Sun
- o Source and Channel Adaptive Rate Control for Multicast Layered Video Transmission Based on a Clustering Algorithm, Jerome Vieron, Thierry Turetli, Kave Salamatian, and Christine Guillemot
- o Fine-Grained Rate Shaping for Video Streaming over Wireless Networks, Trista Pei-chun Chen and Tsuhan Chen
- o SMART: An Efficient, Scalable, and Robust Streaming Video System, Feng Wu, Honghui Sun, Guobin Shen, Shipeng Li, Ya-Qin Zhang, Bruce Lin, and Ming-Chieh Lee
- o Optimal Erasure Protection Assignment for Scalable Compressed Data with Small Channel Packets and Short Channel Codewords, Johnson Thie and David Taubman
- o Performance and Complexity Co-evaluation of the Advanced Video Coding Standard for Cost-Effective Multimedia Communications, Sergio Saponara, Kristof Denolf, Gauthier Lafuit, Carolina Blanch, and Jan Bormans
- o New Complexity Scalable MPEG Encoding Techniques for Mobile Applications, Stephan Mietens, Peter H. N. de With, and Christian Hentschel
- o Interactive Video Coding and Transmission over Heterogeneous Wired-to-Wireless IP Networks Using an Edge Proxy, Yong Pei and James W. Modestino
- o Scalable Video Transcaling for the Wireless Internet, Hayder Radha, Mihaela van der Schaar, and Shirish Karande
- o Effective Quality-of-Service Renegotiating Schemes for Streaming Video, Hwangjun Song and Dai-Boong Lee
- o Error Resilient Video Compression Using Behavior Models, Jacco R. Taal, Zhibo Chen, Yun He, and R. (Inald) L. Lagendijk
- o An Integrated Source and Channel Rate Allocation Scheme for Robust Video Coding and Transmission over Wireless Channels, Jie Song and K. J. Ray Liu
- o Medusa: A Novel Stream-Scheduling Scheme for Parallel Video Servers, Hai Jin, Dafu Deng, and Liping Pang

Please visit <http://asp.hindawi.com> for more information about the journal. Request a free sample copy of the journal at the journal's web site. EURASIP JASP publishes as many issues as required based on the flow of high-quality manuscripts and current scheduled special issues. To submit a proposal of a special issue, please contact the journal's editor-in-chief.

Kalender 2004

(arrangementer annonceret i MEDDELELSER)

Dato	Med. nr.	Aktivitet
5/5	4/04	Seminar HCO: Peter R. Hansen (Brown University): An Unbiased Measure of Realized Variance.
11/5	4/04	Seminar HCO: Annett Keller, (CAESAR, Bonn): Premium calculation in catastrophe insurance.
12/5	3/04	Seminar HCO: Peter Grünwald (CWI, Amsterdam): Suboptimality of bayes and minimum Description Length (MDL) in classification under misspecification"
13-14/5	4/04	Workshop Matforsk (Ås): Design of Experiments – Benefits to Industry
14/5	4/04	Seminar HCO: Sid Resnick (Cornell University): Extremal Dependence.
25/5	4/04	Biostatistisk afd. Seminar i anvendt statistik: Douglas Bates (Dept. of Statistics, University of Wisconsin-Madison): An overview of mixed-effects models.
26/5	4/04	Seminar HCO: Dennis Kristensen (London School of Economics and University of Wisconsin-Madison): Semi-Nonparametric IV Estimation of Shape-Invariant Engel Curves.
28/5	4/04	Biostatistisk afd. Seminar i anvendt statistik: Thomas Gerds (Freiburg, Germany): Weighted residual sum of squares for assessing survival models.
23-27/8	4/04	Kursus KVL: Statistical Genetics.
20-22/9	2/04	4 Annual conference ENBIS (European Network for Business and Industrial Statistics): København.

Deadlines i år 2004

Frist for indlevering af bidrag:	MEDDELELSER udkommer
21. maj	1. juni
22. august	1. september
20. september	1. oktober

Bemærk at Meddelelser ikke udkommer i juli og august!
Bestyrelsen har konstitueret sig som det fremgår af kolofonen side 2.