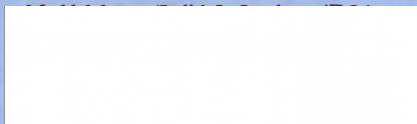BREV
Ukonvoluteret

Returneres ved varig adresseændring

Næste nummer af "MEDDELELSER" udkommer 1. april 2003.

Bidrag til dette nummer skal være redaktøren i hænde senest

mandag den 24. marts kl. 12.00.

Bidrag bedes sendt til:

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. Indstik, der ønskes sendt i konvolut sammen med Meddelelser, kr. 1500 pr. standard A4 side.

MEDDELELSER

Dansk Selskab for Teoretisk Statistik

International Biometric Society
NORDIC REGIONAL CONFERENCE 2003
Swedish University of Agricultural Sciences,
Uppsala, Sweden
June 12- 14
Pre-conference course June 11

This year the Nordic Conference will be held at Ultuna Campus a few km south of Uppsala

Preliminary Program:

Key-note talks: David Cox and Peter Diggle

Special invited speakers: Jouni Kuha, Andrew Lawson and Åge Vølund

Disease mapping: Esa Kokki and Åke Svensson

Ecological gradient analysis: Einar Heegaard, Jari Oksanen and Rune Økland

Remote sensing in forest resource assessment: Morten Larsen, Matti Maltamo, Erik Næsset and Anna Ringvall

Spatial statistics and forest inventory: Antti Penttinen, Bo Ranneby and Rasmus Waage Petersen

Statistical genetics and bioinformatics: Marina Alexandersson, Elja Arjas, Madhuch-handa Bhattacharjee, Keith Humphreys, Jinong Li and Zhen Zhang

Statistics in fisheries and marine ecology: Steinar Engen, Hans Julius Skaug and Nils Christian Stenseth

Statistics in pharmacology: Jørn Atterman

Statistical methods for measurement errors: Mikko Virtanen and Silvelyn Zwanzig

Pre-conference course June 11

Multilevel and latent variable modelling using gllamm by Sophia Rabe-Hesketh, Andrew Pickles and Anders Skrondal

Details are found under the address: http://www.bi.slu.se/ibs2003.htm

28. årgang nr. 2   Marts 2003

Selskabets bestyrelse:

Formand: Bjarne Højgaard Institut for Matematiske Fag Aalborg Universitet Frederik Bajersvej 7 9200 Aalborg Øst	Tlf: 9635 8927 Fax: 9815 8129 e-mail: bjh@math.auc.dk
Kasserer: Helle Sørensen Institut for Matematik og Fysik KVL Thorvaldsensvej 40 1871 Frederiksberg C	Tlf: 3528 2386 Fax: 3528 2350 e-mail: helle@dina.kvl.dk.
Redaktør: Judith L Jacobsen Novo Nordisk A/S Novo Allé 2880 Bagsværd	Tlf: 4442 1637 Fax: 4442 1480 e-mail: JLJa@novonordisk.com
Sekretær: Inge Riis Korsgaard Afd. For Husdyravl og Genetik Forskningscenter Foulum Postbox 50 8830 Tjele	Tlf: 8999 1217 Fax: 8999 1300 e-mail: IngeR.Korsgaard@agrsci.dk
Næstformand: Henrik Madsen Institut for Matematiske Modellering Bygning 321 DTU 2800 Kgs. Lyngby	Tlf: 4525 3408 Fax: 4588 2673 e-mail: hm@imm.dtu.dk
Webmaster: Henrik Stryhn Department of Health Management Atlantic Vet. College, University of P.E.I. Charlottetown PE, C1A 4P3, Canada	Tlf: (1-902) 894-2847 Fax: (1-902) 566-0823 e-mail: hes@dina.kvl.dk

Selskabets www-adresse: 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 .

2-dagesmøde i DSTS
Statens Serum Institut, tirsdag den 13. og onsdag den 14. maj 2003

PROGRAM (midlertidigt):

Tirsdag 13. maj 2003.
14:00-14:20   Nils Strandberg, Direktør SSI. Velkomst

14:20-15:00   Jan Wohlfart, SSI.
"Statistical methods at the Department of Epidemiology Research, SSI":

15:00-15:30   Henrik Jensen. SSI.
"Biostatistics in Guinea-Bissau, West Africa".

15:30-16:00 Kaffe

16:00-16:45   Klaus Rostgaard Petersen, SSI.
"Model building involving non-linear regression. Two examples".

16:45-17:30   Elisabeth Wreford Andersen, Retsgenetisk Afdeling, KU.
"Copula models used in register based family studies".

19:00-xx:xx Middag

Onsdag 14. maj 2003
10:00-10:45   Per Krag Andersen, SSI & Biostatistisk Afdeling, KU.
"Analysis of event history data using pseudo-observations".

10:45-11:15 Kaffe

11:15-12:00   Frede Aakmann Tøgersen, Afdeling for Husdyravl og Genetik, Danmarks Jordbrugs-
Forskning, Forskningscenter Foulum.
"Applications of Spatial Statistics in Image Analysis and Agricultural Sciences".

12:15-13:00   Afsluttende foredrag.

13:00-xx:xx Frokost (evt. tag med)

Kursus i statistisk modellering i farmakokinetik og farmakodynamik.

Formål og indhold: Kurset dækker basale matematiske modeller i farmakokinetik (PK) og farmakodynamik (PD) og statistisk analyse heraf i statistiksystemet R. Emner: Grundlæggende brug af R. Simple ikke-lineære statistiske modeller. Kompartmentmodeller og identificerbarhed. Numerisk løsning af koblede differentialligninger. Michaelis-Menten kinetik. Mixed-effects modeller og populations-PK/PD. Case studier.

Målgruppe. Ph.d.- studerende med statistisk baggrund. Max. 16 deltagere.

Form: Forelæsninger med computer-demonstrationer. Klasseøvelser (medbring laptop).

Sprog: Dansk

Kursusleder: Peter Dalgaard, Biostatistisk Afdeling.

Tid: Tirsdage, 22. og 29. april og 6., 13. og 20. maj 2003, fra 9-16.

Sted. Panum Instituttet.

Kursusafgift. Ingen for ph.d.-studerende, for andre 2900,- kr.

Kursussekretær. Susanne Kragskov, Biostatistisk Afdeling, Københavns Universitet, Blegdamsvej 3, 2200 København N. Tlf. 35 32 79 01. Fax 35 32 79 07.

Tilmelding. Senest 14. marts 2003.
Ansøgning sendes til: Ph.d.-sekretariatet, Blegdamsvej 3,
2200 København N. Ansøgningsblanket findes på
http://www.sund.ku.dk/studieInfo/F_Blanketter.htm

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 5. marts
Jurgen Schmiegel (ATS, AU):
Application of Levy random measures to fully developed turbulence.

A class of multiplicative processes based on Levy random measures is discussed. N-point correlations are characterised and compared to the statistics of the energy dissipation in fully developed turbulence.

Onsdag den 12. marts
Flemming Topsøe (IMF, KU):
Jensen-Shannon and norm-based measures of discrimination.

Mesures which discriminate between probability distributions are needed in several areas of probability and statistics. Total variation, Hellinger distance and other measures are popular. Recently it has been discovered that the all important discrimination measure of information theory, Kullback divergence, can be smoothed and symmetized in a way which leads to striking interpretations and at the same time defines a metric (by taking the square root). The resulting measure, the Jensen-Shannon divergence (yes, our Jensen -J.L.W.V.!) is gaining in popularity among statisticians. In the talk, Jensen-Shannon divergence will be introduced and its main properties developed or outlined. Further, this divergence will be embedded in a two parameter family of discrimination measures defined via consideration of norms. This will connect to previous research of relevance to hypothesis testing and feature selection problems of pattern recognition. Further information is available at the homepage http://www.math.ku.dk/~topsoe/manuscripts.html

Onsdag den 19. marts
Søren Feodor Nielsen (AMS, KU):
Local linear estimating equations: Uniform results and applications.

A local linear estimating equation is a kernel based-based method for estimating a unknown smooth function, theta, given as the solution to an equation such as $E[g(Y,\theta(X))|X=x]=0$ for some known function g. Examples include the conditional mean or median of Y given X as well as the conditional log-odds if Y is binary (and much more). In this talk I will discuss uniform asymptotic results for the derived estimator with some indication of how these results may be proven. Also we shall see why one might find these results useful.

Onsdag den 26. marts
Friedrich Liese (University of Rostock):
M-estimators in ARCH models.

Generalized autoregressive conditionally heteroscedastic (GARCH) processes introduced by Bollerslev (1986) have received considerable attention in the literature on financial data in the last years. An overview on different types of pseudo-likelihood estimations will be given in the first part of lecture. The second part is focused on Lp-estimators in ARCH models. The construction is based on the concept of weighted M-estimators. Using arguments from convex analysis we establish the consistency under weak moment assumptions on the error distribution. The asymptotic normality of the estimator is established for the L1- and L2-estimator, where we need the existence of a Lebesgue density of the error distribution for the L1-estimator. Finally, we discuss robustness properties of the Lp-estimator if a small number of observations with large squares is not from the model. It turns out that the L1-estimator has the maximum insensitivity with respect to outliers of this type.

Forsikringsmatematisk Colloquium

Mette Hansen, Copenhagen Business School
H.C. Ørsted Institute, Lecture Hall 10

Tuesday March 11, 16.15 - 17.00:

"Competition among Life Insurance Companies:
The Driving Force of High Policy Rates?"

ABSTRACT: We analyze the effect competition has on the decisions of life insurance companies. In particular, we are interested in the companies' choices of policy rates and investment strategies given that they have issued contracts with a minimum rate of return guarantee. Our modeling framework is a one-period Cournot model of duopoly. We find policy rates and investment strategies that sustain a Nash equilibrium. We compare the results to the cooperative solution, that is, the case where the companies operate as a monopoly company and share the profits. Our model illustrates how competition between companies drives companies to offer relatively high policy rates, in particular rates above the risk free rate of return.

Jørgen Aase Nielsen, University of Aarhus
H.C. Ørsted Institute, <u>Lecture Hall 8</u>

<u>Monday</u> March 17, 16.15 - 17.00:

"No Arbitrage Conditions on the Volatility of the Futures Prices"
Note time and auditiorium

ABSTRACT: Interest rate futures are basic securities and at the same time highly liquid traded objects. Despite this observation most models of the term structure of interest rate assume forward rates as primary elements. The processes of futures prices are therefore endogenously determined in theses models. In addition, in these models hedging strategies are based on forward and/or spot contracts and only to a limited extend on futures contracts.
Inspired by the market model approach of forward rates by Miltersen, Sandmann and Sondermann (1997), the starting point of this paper is a model of futures prices. Using the prices of futures on interest related assets as the input to the model, new no-arbitrage restrictions on the volatility structure are derived. Moreover, these restrictions turn out to prevent an application of a market model based on futures prices.

Nyt om navne

Institut for Statistik og Demografi på Syddansk Universitet blev nedlagt den 31.12.2002. Det er en nye Forskningsenhed for Statistik, som samler statistikere fra Det Sundhedsvidenskablige og Det Naturvidenskabelige og Tekniske Fakultet.

Novo Nordisk A/S's første statistiker har 40 års jubilæum!

Den 1. marts kan Senior Principal Scientist Aage Vølund fejre sit 40 års jubilæum hos Novo Nordisk A/S.

Efter færdiggørelsen af sin MSc i Chemical Engineering fra DTU i 1959 og sin Ph.d. i Statistik fra KU i 1961, kom Aage Vølund som den første statistiker overhovedet til det daværende Novo Terapeutisk Laboratorium.

Aage Vølunds kompetencer nyder stor anseelse såvel indenfor Novo Nordisk A/S som udenfor, og for sine mange bidrag indenfor diabetes og insulin forskningen, som hans lange publikations liste vidner om, høster han stor international anerkendelse. Ikke mindst Aage Vølunds udvikling af matematisk statistiske modeller for insulin absorption og indflydelse på glukose metabolismen har haft stor indflydelse på forståelsen af de basale mekanismer i diabetes.

At Aage Vølund, 40 år efter at han startede sin karriere på Novo Nordisk A/S, stadig er den expert som efterspørges igen og igen i forsknings- og udviklingsprojekter, både af statistiker kolleger og fra mange andre faggrupper, vidner om hans enorme kapacitet og evne for ikke blot at følge med, men at forblive i front, i en verden, der har gennemgået en kolosal udvikling.

Den store faglige dygtighed Aage Vølund besidder, kombineret med engagement i projekterne og ikke mindst hans store menneskelige varme, gør Aage til en højt skattet medarbejder og kollega, som vi ønsker et stort til lykke på dagen.

Merete Jørgensen

Da redaktøren er på ferie ved dette nummers deadline er denne udgave, for en stor dels vedkommende, redigeret af studerende Louise Gregersen og sekretær Birgit Jensen.　　　De skal have stor tak for indsatsen.

Biostatistisk Afdeling, Københavns Universitet
har 25-års jubiluæm den 1. oktober 2003.
Efterårets 2-dages møde i DSTS afholdes derfor som et jubilæumssymposium
tirsdag den 30. september 2003 kl. 13 til onsdag den 1. oktober 2003 kl. 16
på Panum Instituttet i København.

Herefter inviteres der til reception samme sted.

Foredragsholderne bliver: **Odd Aalen**, Oslo; **Ørnulf Borgan**, Oslo; **Richard Gill**, Utrecht; **John Klein**, Milwaukee; **Doug Altman**, Oxford; **Juni Palmgren**, Stockholm; **Rob Gentleman**, Boston; **David Clayton**, Cambridge.

Den Svenska Föreningen för Medicinsk Statistik (FMS) organiserar
4e april 2003
ett vetenskapligt möte under temat:

Bayesian Inference In Biostatistics

Plats: AstraZeneca R&D, Södertälje, Hörsalen, Byggnad 402

Se: www.statistikersamfundet.org.se

SEMINAR I ANVENDT STATISTIK

Seminaret afholdes kl. 15.15 på Panum Instituttet, Blegdamsvej 3. (Indgangen Nørre Alle 20 kan også benyttes). Der serveres te i Biostatistisk Afdeling på gangarealet (33.4.11) en halv time før.

Mandag d. 3. marts 2003, lokale 21.1.26a

Prænatal diagnostik af Down's syndrom i Danmark

Severin Olesen Larsen

Biostatistisk Afdeling, Statens Seruminstitut

Down's syndrom (tidligere kaldt Mongolisme) er den ved fødselstidspunktet hyppigste kromosomfejl (trisomi 21) med en hyppighed, der stiger stærkt med moderens alder.

Prænatalt kan syndromet kun med sikkerhed erkendes ved en såkaldt invasiv diagnostisk undersøgelse (fostervand eller moderkagebiopsi), der imidlertid indebærer en risiko på ca. 1 % for at inducere abort af et rask foster.

Man kan imidlertid måle en række markører med fordelinger, der er så meget forskellige for normale og Down's syndrom graviditeter, at de kan benyttes til at udregne en sandsynlighed - betinget af værdien af markørerne – for at der er tale om Down's syndrom. Dette giver en langt bedre basis for – end ved alderen alene – at udpege de graviditeter, hvor en fostervandsundersøgelse må forekomme rimelig.

Forskellige problemer i forbindelse med en screening baseret på sådanne markører gennemgås og udviklingen i antallet af fødte og prænatalt fundne tilfælde af Down's syndrom i Danmark 1980 – 1998 beskrives.

Charlotte Hindsberger

"EURASIP Journal on Applied Signal Processing"
Special Issue on "Multimedia Signal Processing" has been published online.
This SI contains the following articles:

o Message from the Editor-in-Chief, Marc Moonen

o Editorial, Jean-Luc Dugelay and Kenneth Rose

o Musical Instrument Timbres Classification with Spectral Features,
  Giulio Agostini, Maurizio Longari, and Emanuele Pollastri

o Sinusoidal Analysis-Synthesis of Audio Using Perceptual Criteria,
  Ted Painter and Andreas Spanias

o An Acoustic Human-Machine Front-End for Multimedia Applications,
  Wolfgang Herbordt, Herbert Buchner, and Walter Kellermann

o Embedding Color Watermarks in Color Images,
  Chun-Hsien Chou and Tung-Lin Wu

o Retrieval by Local Motion, Berna Erol and Faouzi Kossentini

o Comparison of Multiepisode Video Summarisation Algorithms,
  Itheri Yahiaoui, Bernard Merialdo, and Benoit Huet

o 3D Scan-Based Wavelet Transform and Quality Control for Video Coding,
  Christophe Parisot, Marc Antonini, and Michel Barlaud

o Combined Wavelet Video Coding and Error Control for Internet Streaming and Multicast,
  Tianli Chu and Zixiang Xiong

o Unbalanced Multiple-Description Video Coding with Rate-Distortion Optimization,
  David Comas, Raghavendra Singh, Antonio Ortega, and Ferran Marqués

Please visit http://www.eurasip-jasp.org 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 2002
(arrangementer annonceret i MEDDELELSER)

Dato	Med. nr.	Aktivitet
3/3	2/03	Seminar Biostatistisk Afdeling, Københavns Universitet: Severin Olesen Larsen: Prænatal diagnostik af Down's syndrom I Danmark.
5/3	2/03	Seminar HCØ: Jørgen Schmiegel (ATS, AU): Application of Levy random measures to fully developed turbulence.
12/3	2/03	Seminar HCØ: Flemming Topsøe (IMF, KU): Jensen-Shannon and norm-based measures of discrimination.
19/3	2/03	Seminar HCØ: Søren Feodor Nielsen (AMS, KU): Local linear estimating equations: Uniform results and applications.
26/3	2/03	Seminar HCØ: Friedrich Liese (University of Rostock): M-estimators in ARCH models.
13-14/5	2/03	To-dages møde, Statens Serum Institut.
11/6	2/03	Preconference course, Nordic Regional Meeting of the Biometric Society. Ultuna Campus, Uppsala
12-14/6	2/03	Nordic Regional Meeting of the Biometric Society. Ultuna Campus, Uppsala
15-19/6	6/02	Conference: Spruce VI, Department of Mathematical Statistics, Lund, Sweden
30/9 - 1/10	3/02	To-dages møde i DSTS, Panum Instituttet, København

Deadlines i år 2003

Frist for indlevering af bidrag:	MEDDELELSER udkommer
24. marts	1. april
23. april	1. maj
24. maj	1. juni

Muh