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

Returneres ved varig adresseændring

Næ te nummer af "MEDDELELSER" ud kommer 2. april 2001.

Bidrag til dette nummer skal være redaktøren i hande senest

fredag den 23. marts 2001, kl. 12.00.

Bidrag bedes sendt til.

Meddelelser, vi Morten Frydenberg Institut for Biostatistik Vennelyst Boulevard 6 DK-8000 Århus

eller med e-mail til morten@biostat.au.dk

medlinfo@dsis.dk skal benyttes ved indmeldelse og adres eændring 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

# Arbejdsmiljøinstituttet (AMI)

Søger erfaren statistiker/epidemiolog til forskning i buschaufførers helbred. Data er indsamlet, validerede og klar til bearbejdning – vi venter kun på dig!

SundBus er et fireårigt forskningsprojekt, som nar til formål at fremme sundhed og velbefindende for buschauffører. Der er tale om et samarbejdsprojekt mellem chauffører, vognmænd, trafikselskab og forskere. For at kortlægge hvordan forholdene er i dag, blev der ved årsskiftet 1999/00 gennemført en spørgeskemaundersøgelse blandt de 3500 chauffører, som er ansat i HT-området. 77% har besvaret skemaet og det er dette materiale, som vil danne grundlag for ansøgerens forskning. Parterne er i færd med at planlægge interventioner, og projektet skal følge effekterne af disse tiltag ved to optølgende spørgeskemaundersøgelser.

- Vi ønsker at ansætte en forskningsassistent/projektforsker for tre år med tiltrædelse snarest muligt
- Du skal have dokumenteret forskningserfaring med statistiske/epidemiologiske undersøgelser
- Du skal være god til at skrive og kunne udnytte de foreliggende gode muligheder for at publicere resultater fra undersøgelserne
- Du skal kunne arbejde selvstændigt

Vi ser gerne at du er en person der ønsker at lave selvstændig forskning indenfor det statistiske fett i forbindelse med fx.: gentagne malinger, multiple data, skalaer og grafiske modeller, evt. prediktive modelleringer (som fx. Bayes baseret statistik) eller lign.

Vi ønsker på denne måde at arbejde for at nytteværdien af undersøgelsen bliver så høj som mulig

# Hvad vi kan tilbyde dig

Du kommer til at arbejde i et tværfagligt team af forskere og repræsentanter fra branchen. Du kan kvalificere dig i løbet af ansættelsen ved at publicere i internationale tidsskrifter og deltage i kurser og konferencer og du får mulighed for faglig sparring med andre statistikere på AMI- Vi kan endvidere tilbyde dig gode ansætte læsforhold med flextid, betalt barselsorlov og mulighed for omsorgsdage på en familie- og børnevenlig arbejdsplads

Ansøgningsfrist

Ansøgning, mrk 2001-162-61° skal være Arbejdsmiljøinstituttet, Lersø Parkallé 105, 2100 København Ø i hænde senest 16. marts 2001 ki. 12.00

Yderligere oplysninger

Yderligere oplysninger kan fas ved henvendelse til seniorforker Kjøld B. Poulsen (39165450, bp@ami.dk), eller forskningseder Elsa Bach (39165278, eb@ami.dk). Du kan tæsc om SundBus på internettet (www.ami.dk/sundbus)

## Vilkår for ansættelsen

Du vil blive ansat efter overenskomst mellem Finansministerier og din organisation vedr. reglerne for sekt orforskningsinstitutioner.

26. årgang nr. 2 Marts 2001

# Selskabets bestyrelse: NB ny bestyrelse efter generalforsamling den 27/2 01.

Formand:	Tlf:	9635 8080
Bjarne Højgaard		9635 8927 (direkte)
Institut for Matematiske Fag	Fax:	9815 8129
Aalborg Universitet	e-mail:	bjh@math.auc.dk
Frederik Bajersvej 7		fmd@dsts.dk
9200 Aalborg Øst		chair@dsts.dk
Næstformand:		
Henrik Madsen	Tlf:	4525 3408
Institut for Matematisk Modellering	Fax	4588 2673
Bygning 321	e-mail:	hm@imm.dtu.dk
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Redaktør:		
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Institut for Biostatistik	Fax:	8942 6140
Aarhus Universitet	e-mail:	morten@biostat.au.dk
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8000 Århus C		edit@dsts.dk
Sekretær:	TIE	4443 8780
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2880 Bagsværd		secr@dsts.dk
Webmaster:		2000.000
Henrik Stryhn	TIE	3530 0237
Statens Veterinære Serumlaboratorium	Fax	3530 0120
Bülowsvej 27	e-mail:	hes@sys.dk
1790 København V		web@dsts.dk

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

Bestyrelsen: best, board Meddeleiser: medd, newsl

Indmeldelse og adresseændring: medlinfo@dsts.dk



Scientific Director Ole E. Barndorff-Nielsen

#### Concentrated Advanced Course on

# Monte Carlo Methods in Financial Engineering

# Lectures by Professor Paul Glasserman, Columbia University

May 28 - June 1, 2001

### University of Aarhus

Organized by

MaPhySto and the Danish Doctoral Education Network in Finance

Content: This course covers the development, analysis, and application of Monte Carlo methods in financial engineering and risk management. Emphasis will be placed on understanding the efficiency of Monte Carlo methods, combining computational and statistical considerations. Techniques will be illustrated through applications of current interest in industry and in research.

#### Course Outline:

- · Principles of Monte Carlo methods
- Basic sampling techniques
- · Variance reduction techniques
- · Quasi-Monte Carlo
- Discretization methods for stochastic differential equations
- · Pricing American options by simulation
- · Simulation methods for risk measurement

Support: No financial support is available. Participants are expected to have their expenses covered by their home institutions. Note, however, that there is no registration fee.

Organizers: Jørgen Aase Nielsen, University of Aarhus, email: atsjan@imf.au.dk, Kristian Miltersen, University of Southern Denmark, Odense, email: Kristian.R.Miltersen@sam.sdu.dk, and Søren Asmussen, University of Lund, email:

asmus@maths.lth.se

More Information and Registration: Regularly updated information can be obtained from the web-page

http://www.maphysto.dk/events/MCMOP2001/

from where you can also register for the course and find travel information. For more information please contact the Organizers or the MaPhySto secretariat (maphysto@maphysto.dk).

The deadline for registration is April 18, 2001.

MaPhySto Department of Mathematical Sciences University of Aarhus, Ny Munkegade DK-8000 Aarhus C, Denmark Phone: +45 8942 3515 +45 8942 3521

+45 8613 1769

Email: maphysto@maphysto.dk oebn@maphysto.dk oddbjorg@maphysto.dk URL: www.maphysto.dk

# STATISTIKER

Medarbejder med interesse for biostatistik, herunder arbejde med infektions- og cancerrelevante problemstillinger, 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**

- I samarbejde med andre faggrupper foretage forskning vedrørende infektioner og vaccinationers betydning for senere sygelighed med ansvar for de statistiske analyser af data.
- Selvstændig initiativtagning til videreudvikling af de biostatistiske metoder inden for området.
- Bidrage til det fælles biostatistiske miljø, herunder seminarer m.m.

#### **Kvalifikationer**

- Statistisk kandidatgrad eller tilsvarende
- Interesse for biostatistik og epidemiologisk metode
- Kendskab til databasebehandling en fordel
- Edb-kundskaber: gerne kendskab til SAS

## Løn- og ansættelsesvilkår

Ifølge gældende overenskomst med Finansministeriet.

#### Information

Kan fås ved henvendelse til Professor Mads Melbye, telefon: 32 68 31 63, eller Professor Per Kragh Andersen, tlf. 32 68 39 56/35 32 79 08..

#### Ansøgning

Ansøgningen mærket "79/01" skal være Personaleafdelingen i hænde senest den 8. marts 2001. Ansættelsessamtaler forventes afholdt i uge 11/12.



## STATENS SERUM INSTITUT

forebygger og bekæmper smitsomme sygdomme og medfødte lidelser.

Instituttet er en forskende laboratorie-, medicinal og rådgivningsvirksomhed, der producerer diagnostik, diagnostika, vacciner og blodprodukter til det danske sundhedsvæsen og eksport. Instituttet har over 1.200 medarbejdere og omsætter for mere end 700 mio. kr. om året.

Statens Serum Institut ønsker en medaibejderstab, som afspejler samfundet. Derfor opfordrer vi alle kvalificerede uanset alder, køn, race, religion eller etnisk tilhørsforhold til at søne.

Yderligere oplysninger om instituttet: Besøg vores hjemmeside på internettet på adressen www.ssi.dk.

Statens Serum Institut Artillerivej 5 2300 København S

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

## Statisticians/Biostatisticians

Biostatistics Development Novo Nordisk A/S Bagsværd DENMARK

Due to expansion of our pharmacometric activities, we need two extra statisticians for the Biostatistics department.

The department's responsibility covers statistical assistance primarily within pre- and non-clinical drug development and early phase clinical development, including pharmacokinetics and pharmacodynamics. This covers planning activities of the development programme and individual trials, analyses, reporting of trial results and participating in scientific publications. One of the positions will be primarily for our pre- and non-clinical research activities; the other will perform statistical activities for early phase clinical projects, including pharmacokinetic modelling and analyses.

The environment, which you will be a part of, consists of two statistical departments in Development with a total of 29 statisticians, seven SAS-programmers and five secretaries.

You must have a solid theoretical background in statistics corresponding to minimum a MSc in statistics. Also, we would appreciate experience with practical use of statistical methods in biomedical research. You will get an opportunity to extend your knowledge of the special statistical problems related to development of new drugs through your specific tasks, participation in project related statistician teams and cross-disciplinary project teams.

Drug development is a cross-disciplinary activity, so you must be able to communicate, co-operate and take decisions together with people from other fields, sometimes in a temporal intense speed. We expect you to be able to handle many parallel activities without loosing focus on quality.

Our field of activity, -methods and -processes are constantly developing, especially on the basis of initiatives taken by the employees. We allow for personal as well as scientific development, through participation in courses and congresses, and offering PhD studies. It is our hope that you can and will take part in the continuous development of the statistical function as a good and challenging work place for the employees.

We offer a salary that is competitive. Furthermore, if you need long-distance moving, we may be able to support you.

If you need further information about the positions, please feel free to call Merete Jørgensen, tel.: +45 44 42 17 28, Philip Hougaard, tel.: +45 44 42 35 95 or Allan Kristensen, tel.: +45 44 42 65 92.

Please send your application marked "10846" to the Personnel Department, Novo Nordisk A/S, Novo Alle, DK-2880 Bagsvaerd, Denmark



# **Ferring International Centre**

**Biometrics Department** 

Ferring International Centre wishes to strengthen the Biometrics Department within the Research & Development organisation with five new positions. The Department is committed to give expert support to the development program (phase I – III) and also to the centrally initiated phase IV activities. We are a group of enthusiastic people – 9 in total - who are working in a stimulating and creative atmosphere. We are keen on our employee's further development and education, which enhances both the company and the individual performance. We are looking for

## Project Statistician

As a project statistician, you will provide guidance on the statistical integrity of the design, conduct, analysis and interpretation of single clinical studies or complete development programs. You will be working according to the highest standards of current practice in order to fulfil the company's needs for clinical data acceptable worldwide for regulatory purposes, planning future clinical research or marketing purposes.

You will have a degree or higher qualification in Statistics and at least 4 years relevant experience, some of which should have been in the pharmaceutical / CRO industry. You will also need a sound knowledge of SAS and an understanding of life sciences / medicine.

# Statistical Programmer

To support our in-house team of data managers and statisticians, we currently need a programmer with at least 3 years programming experience. You will be responsible for creating and validating programs to support data review and reporting activities across pivotal drug development programmes, providing all relevant documentation and offering technical mentoring and guidance to group members in best programming practices. You will investigate and evaluate new tools and approaches to data review and reporting and effect their implementation. Competence in SAS, SQL and Visual Basic are distinct advantages.

Strong communication skills are essential for these roles which have interactions with many other disciplines. You are fluent in English and have a sound knowledge of another European language. The successful candidate will be a good team-worker and be motivated, well organised, friendly and keen on working in a multicultural environment.

Ferring Pharmaceuticals A/S is a newly established entity within the privately owned Ferring Group. Sales are around 400 million Euro with subsidiaries in 32 countries throughout the world.

Ferring has a strong tradition in producing effective and safe medicine, which works in harmony with the human body.

Ferring Research & Development has a highly innovative track record, focusing on the areas of Urology, Gastroenterology and Gynaecology/Obstetrics.

Ferring produces – among other products – two well-known products for the treatment of primary nocturnal enuresis and inflammatory bowel disease.

In order to strengthen Ferring's international competitive position, Ferring has established a new Corporate International Organisation in Copenhagen, with the object of increasing scientific activities, efficiency and corporate spirit in the entire Ferring Organisation.

The terms of employment for the position will be agreed in accordance with the experience and qualifications of the candidate. Work location will be in Copenhagen. The Company's domicile will be relocated to "Ørestaden" in the near future.



Further information about the position can be obtained by contacting the Director of the Biometrics Department, Silvana Cappi, telepone no. 38 15 03 94.

Please send your application, marked "Project Statistician" respectively "Statistical Programmer" to Ferring Pharmaceuticals A/S, Att.: Vice President Human Resources Hannebritt Abrahamsen, no later than March 18, 2001.

FERRING PHARMACEUTICALS

Ferring Pharmaceuticals A/S
Borups Allé 177, 2400 København NV
E-mail: IHR@ferring.dk

# Kalender 2001

(arrangementer annonceret i MEDDELELSER

Dato	Med.nr.	Aktivitet
28-31/3	9/00	MaPhySto: Second Workshop on inverse problems from a statistical perspective. (Aalborg)
18/4-16/5	1/01	Ph.d. kursus: Statistical computing med Unix/Linux (Biostat-ku)
23-27/4	9/00	MaPhySto: Concentrated Advanced course on Statistical Mechanics of Disordered Systems. (KBH)
28/5-1/6	2/01	MaPhySto: Concentrated Advanced course on Monte Carlo Methods in Financial Engineering. (Aarhus)
6-8/6	1/01	Third International Conference on Audio- and Video-Based Biometric Person Authentication. (Halmstad, Sverige) http://www.hh.se/avbpa.
2-6/7	7/00	International workshop on statistical modelling. (OU)
19-22/8	9/00	MaPhySto: Summer School on Spatial Statistics and Computational Methods. (Aalborg)
7-13/10	1/01	ECAS-The 8th course in the ECAS Programme. Bayesian Statistics and Financial Econometrics.

# Deadlines i 2001

Frist for in dlevering af bidrag:	ME DDE LELS ER udkomme
23. marts kl. £2.00	2. april
23. april kl. £2.00	1 maj
25. maj kl. £2.00	1. juni