Meddelelser, v/Morten Frydenberg
Institut for Biostatistik
Aarhus Universietet

BREV
Ukonvoluteret

PP
Danmark

Returneres ved varig adresseændring

Næste nummer af "MEDDELELSER" udkommer 3. august 1998.

Bidrag til dette nummer skal være redaktøren i hænde senest

mandag den 24. juli 1998.

Bidrag bedes sendt til:

Meddelelser, v/Morten Frydenberg
Institut for Biostatistik
Høegh-Guldbergs Gade 10
8000 Århus C.
eller med e-mail til: morten@biostat.aau.dk

Samme adresse bedes benyttet ved **indmeldelse** i DSTS og ved **adresseændring**.

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

Annoncering af stillinger er pr. 1. Januar 1998 kr. 500 pr. side

MEDDELELSER

Dansk Selskab for Teoretisk Statistik

SEMINAR I MATEMATISK STATISTIK OG SANDSYNLIGHEDSREGNING

Afdeling for Teoretisk Statistik, Københavns Universitet
Seminarerne afholdes kl. 15:15 præcis i auditorium 10 på H.C.Ørsted Instituttet.
Der serveres te i lokale E325 kl. 15:00.
(Michael Sørensen)

Onsdag den 3. juni: Per Mykland (Chicago):

Management of the Statistical Uncertainty for Volatility and Interest Rates: A Prediction Interval Approach.

What are the monetary implications of statistical uncertainty on options prices? -- There is a substantial body of theory onhow to price and hedge options when the probabilistic model for the underlying security is known. There is also a big literature on statistical inference in such models. It is not clear, however, how statistical results can be used in pricing. In this talk, we explore how one can convert prediction intervals for cumulative interest and volatility into hedging strategies that works for all possible outcomes in the prediction interval. The corresponding options prices are considerably lower than for other interval-based schemes proposed in the literature. The device is particularly useful as it decreases the reliance on the probabilistic model. This reduces one's dependence on expert judgement in pricing this type of instrument, something which is greatly to be desired, both to improve management oversight and government regulation.

Mandag den 29. Juni i **Auditorium 5** (!): Peter Boswijk (Amsterdam):

Likelihood Ratio Tests for a Unit Root and Cointegration with a Linear Trend.

This paper proposes a new class of likelihood ratio test for a unit root and cointegration in time series with a linear trend. The main point of the paper is to identify particular parameters under the null hypothesis by a suitable assumption on the starting values of the process. This is closely related to the idea of GLS detrending in recent research. In the case of unit root tests, the power function of the test is indistinguishable from the Gaussian power envelope. For the case of cointegration, we obtain a considerable gain in power over the existing class of tests

23. årgang nr. 5 juni 1998

Meddelelser fra selskabet bestyrelse.

Vi har med dette nummer vedlagt girokort til betaling af **kontingent for 1998.**
Da selskabet har brug for likvider i forbindelse med Nordisk møde er **betalingsfristen til 15. juni**

Selskabet ønsker Anders Hald tillykke med de 85 år den 3 juni og gør i den forbindelse opmærksom på at Hald's *A History of Mathematical Statistics From 1750 to 1930* netop er udkommet hos John Wiley & Sons.

Kursus i
Statistisk analyse af gentagne målinger i sundhedsvidenskab.

Formål. Kurset vil behandle moderne statistiske metoder til analyse af gentagne målinger (longitudinelle data).

Indhold. Klassiske metoder til analyse af longitudinelle data. Grafiske metoder. Ikke-parametriske metoder. "Random effects" modeller. Mixed modeller. Lineære og ikke-lineære modeller til longitudinelle data.

Målgruppe. Ph.d.-studerende med en solid statistisk baggrund (cand.scient. i statistik eller tilsvarende niveau). I tilfælde af overskydende pladser tillige andre sundhedsvidenskabelige forskere. Max. 16 deltagere.

Form. 30 × 2 timer med forelæsninger.

Sprog: Dansk.

Undervisere. Lektor Thomas Scheike (kursusleder), lektor Lene Theil Skovgaard, Biostatistisk Afdeling, KU, Philip Hougaard og Kim Knudsen, Department of Statistics, Novo Nordisk.

Tid. Mandage fra 9-11 begyndende 7. september 1998.

Sted. Novo Nordisk, Bagsværd.

Kursusafgift. Ingen for ph.d.-studerende.

Kursussekretær. Susanne Kragskov, Biostatistisk Afdeling, Københavns Universitet, Blegdamsvej 3, 2200 København N. Tlf. 35 32 79 02. Fax 35 32 79 07.

Tilmelding Skriftligsen est 3. august 1998.

4th Sensometrics Meeting 1998
The Royal Veterinary and Agricultural University
Copenhagen 6-8 August 1998
Preliminary Programme

Thursday 6 August		Friday 7 August		Saturday 8 August	
		08.30-10.15	Plenary 3	09.00-10.15	Parallel C & D
10.00-12.00	Registration	10.15-10.45	Coffee	10.15-11.00	Poster II and coffee
		10.45-12.15	Plenary 4	11.00-12.30	Plenary 6
12.00-13.00	Lunch	12.15-13.15	Lunch	12.30-13.30	Lunch
13.15-13.45	Opening	13.15-13.45	Poster I		
13.45-15.45	Plenary 1	13.45-16.00	Plenary 5		
15.45-16.15	Coffee	16.00-16.20	Coffee		
16.15-18.15	Plenary 2	16.20-18.00	Parallel A & B		
		18.00-18.15	Champagne		
19.00-22.30	Get-together dinner buffet	19.00-	Conference banquet		

Plenary 1: **Relating instrumental and sensory** measurements/Multivariate Calibration
13.45-14.30: S. De Jong.
14.30-15.00: H. Martens (Modified jackknife estimation of parameter uncertainty in PLSR and APLSR.)
15.00-15.45: R. Sundberg

Plenary 2: **Relating instrumental, sensory and consumer data**
16.15-16.45: J. Piggott (Relating sensory and instrumental data: Why is it still a problem?)
16.45-17.15: H. Moscowitz (Interrelating consumers, experts and instruments for studies involving many products)
17.15-17.45: D.S. Lundahl (Multivariate mapping to relate consumer clusters to product attribute drivers of hedonics)
17.45-18.15: G. Dijksterhuis (Dynamic sensory data analysis: Fitting of time intensity curves)

Plenary 3: **Paired Comparisons, design of experiments**
08.30-09.15: B. Jones (A review of methods for the design and analysis of cross over trials)
09.15-09.45: C. Favre (A tool to plan paired comparison)
09.45-10.15: G. Gabrielsen (Paired comparisons and designed experiments)

Plenary 4: **Paired Comparisons/Discrimination tests**
10.45-11.15: E.L. Qannari (New models for the analysis of paired comparison data: segmentation of the panel)
11.15-11.45: C.A.A. Duineveld (Log-linear modelling of paired comparison data from consumer tests.
11.45-12.15: D.J. Best (Product maps for consumer categorical data.)

Plenary 5
13.45-16.00: Workshop on statistical analysis of a typical sensory data set.

Plenary 6
11.00-11.45: P. Juslin (The sensory sampling model: Theoretical developments and empirical findings)
11.45-12.30: G. Le Calvé (Statistics and sensory analysis: who is taking advantage of the other?)

Parallel A: Sensory analysis and relation to instrumental measurements

16.20-16.45: J.X. Guinard (Relating descriptive analysis and instrumental texture data of processed diced tomatoes)
16.45-17.10: I. Bæk (Temporal aspects of breath volatile concentrations and sensory perceptions)
17.10-17.35: C.M. Delahunty (Determining relationships for individual consumers between volatile release during consumption and their perceptions of flavour. Do consumers perceive the same flavour)
17.35-18.00: A. Ford (Multivariate analysis of sensory evaluation data to highlight textural changes in bread during the staling process)

Parallel B: Assessor analysis/procrustes

16.20-16.45: M. Meyners (Comparing generalized procrustes analysis and STATIS)
16.45-17.10: J.C. Gower (Some new types of biplot)
17.10-17.35: R. Bro (Latent variable models for sensory analysis)
17.35-18.00: C. Wilkinson (Generalized procrustes analysis with missing data)

Parallel C: Preference Mapping

09.00-09.25: S.R. Jæger (Behavioural extensions of preference mapping: Processes of synthesis and evaluation)
09.25-09.50: M. Danzart (Quadratic model in preference mapping)
09.50-10.15: D. Buck (Improved methods for segmenting consumers with similar sensory preferences)

Parallel D: Sensory profile data

09.00-09.25: V.A.L. Wortel (Skin sensory performance of individual personal care ingredients and marketed personal care products.)
09.25-09.50: T. Ogawa (Statistical selection of the optimum sensory analysis procedure from differently planned sensory experiments for the same purpose)
09.50-10.15: P. Lea (Methods for studying the effect of panel size on sensory analyses)

Further information:

Per Bruun Brockhoff,
Department of Mathematics and Physics, KVL,
Thorvaldsensvej 40
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Denmark.

E-mail: sensom98@dina.kvl.dk
Fax: +45 35 28 23 50

Homepage: http://www.dina.kvl.dk/sensom98

Further description of the meeting and the registration form can be found in MEDDELELSER 98 nr 2.

The *Nordic Network for Biostatistics Research** arranges a two-day workshop on

STATISTICAL DESIGN AND ANALYSIS OF OBSERVATIONAL STUDIES

at
The Department of Mathematical Statistics, Stockholm University
August 20-21, 1998

Program:
The research frontier for the two topics

Identifiability of Causal Effects
&
Sampling in Epidemiology

will be introduced, including applications and case studies. One can expect a blend of statistical philosophy, statistical theory and statistical applications with relevance for medical research. Speakers include:

Elja Arjas, (University of Helsinki, Finland):
Bayesian inference, predictive distributions and causal reasoning.

William E Barlow, (University of Washington, Seattle, USA):
Case-cohort designs: Implementation, analysis, and efficiency.

Örnulf Borgan, (University of Oslo, Norway) and
Bryan Langholz, (USC, Los Angeles, USA):
Case-control studies from a risk set sampling perspective.

Els Goetghebeur, (University of Ghent, Belgium):
Sense and sensitivity: sisters of causal inference and non-compliance in clinical trials.

James Robins, (Harvard School of Public Health, Boston, USA):
Current topics in causal inference and longitudinal data analysis.

Don Rubin, (Harvard University, Cambridge, USA):
Causal inference through potential outcomes.

Louise Ryan, (Harvard School of Public Health, Boston, USA):
Trying to disentangle causal effects in a longitudinal study of cotton dust: A case study.

Michael Sobel, (University of Arizona, Arizona, USA):
Title to be announced.

Time and Place:
The workshop takes place at Stockholm University, Department of Mathematical Statistics, House 5, Roslagsvägen 101, S-10691 Stockholm, starting August 20, 1998 at 9 a.m. and ending August 21 at 4 p.m.

Travel grants for PhD students:
The workshop is open for anyone interested in the use of statistical methods in medical research. The workshop is, however, primarily intended for PhD students in Biostatistics.

The *Nordic Network for Biostatistics Research* will grant a number of travel stipends for PhD students from the Nordic and the Baltic states. The stipend (max 4000 SEK) is intended to cover travel to Stockholm and accommodation during the workshop. Applications written in free
format should arrive at the address below **before July 10, 1998**. The application should include a description of the applicant's research area together with documentation of PhD student status. Stipend applications will be evaluated by Odd Aalen (Oslo), Elja Arjas (Helsinki), Niels Keiding (Copenhagen) and Juni Palmgren (Stockholm). Successful travel grant applicants will be notified **before August 1, 1998**.

Registration:
Registration in free format, including name, address, telephone number, fax number and email address should arrive **before August 1, 1998** under the address:

Nordic Network for Biostatistics Research
c/o Christina Nordgren
Stockholm University
Department of Mathematical Statistics
S-106 91 Stockholm, Sweden
Fax: +46-8-6126717

No fee is charged for attending the workshop. Participants are expected to arrange for their own travel and accommodation. A social program will be arranged for the evening of August 20. To facilitate workshop arrangements, please send in your registration in time!

Welcome to Stockholm in August!

Juni Palmgren Örnulf Borgan

The *Nordic Network for Biostatistics Research* was established in January 1998 by the Departments of Biostatistics and the Biostatistics Research Groups at the Nordic universities. The aim is to coordinate and promote post graduate training and research in Medical Statistics through workshops, mobility stipends and PhD courses. The network is funded by NorFa for the period 1998-2000.
More information on http://www.matematik.su.se/matstat/biostat/network.html

L E O

BIOSTATISTIKER
VIKAR

Til Matematisk-Statistisk afdeling, som består af 14 medarbejdere, heraf 6 statistikere, søges en biostatistiker til et barselsvikariat fra juli 1998 til februar 1999.

Jobbet
Jobbet består i statistisk analyse og rapportering af forsøgsdata primært fra kliniske afprøvninger (fase I - IV) samt rådgivning vedrørende statistiske problemstillinger i forbindelse med forsøgsplanlægning og udarbejdelse af forsøgsprotokoller. Arbejdet foregår i tæt samarbejde med Medicinsk afdeling samt andre afdelinger indenfor Løvens forskningssektor samt med statistikere i vores engelske datterselskab.

Kvalifikationer
Det er nødvendigt at have en solid teoretisk, statistisk uddannelse som fx cand.stat. eller cand.scient, erfaring med edb og anvendelse af matematiske statistiske metoder samt interesse for medicinske problemstillinger. Erfaring med SAS vil være en fordel. Du skal have et godt kendskab til engelsk i skrift og tale samt gode samarbejdsevner.

I øvrigt
Arbejdstiden er 37 timer pr. uge med flextidsordning.

Yderligere oplysninger kan fås hos afdelingsleder cand.stat. Claus Bay på tlf. 4494 5888, lokal 2398.

Ansøgningen mærket "017" sendes til Personaleafdelingen senest den 15 juni 1998.

Løvens kemiske Fabrik
Industriparken 55
2750 Ballerup

STOCKHOLM UNIVERSITY AND KAROLINSKA INSTITUTE:
THREE (3) POST DOCTORAL RESEARCH POSITIONS IN BIOSTATISTICS

Three (3) new post doctoral research positions (Swedish: forskarassistent) in Biostatistics are being created in order to promote interaction between biomedical research and research in statistical science in the Stockholm area. Two positions are placed at the Karolinska Institute and one at Stockholm University (cf details below). Holders of the positions at Karolinska Institute may have up to 20% affiliation with the Department of Mathematical Statistics, Stockholm University. Position holders are expected to take active part in the planning and conduct of applied projects, to pursue statistical methods research, to supervise students and to contribute to the creation of biostatistics course curricula for medical students and for statisticians. Stockholm can offer a dynamic biomedical research environment and the opportunity to join a growing Biostatistics Research Group with interests both in the methodological and applied aspects of statistical science. The Nordic Network for Biostatistics Research provides opportunity for Nordic interaction.

Applicants should have a PhD in Statistics or Biostatistics, with a solid background in probability theory, statistical inference and statistical modelling, and with documented experience of applied research. The initial contract is for two (2) years, with the possibility of extension for at least another 2 years.

Applications should include (i) an authorized CV and List of Publications, (ii) documentation of PhD status and other relevant certificates, (iii) a short free format description of research and teaching experience, (iv) a research plan for the first two years and (v) one copy of each scientific paper referred to in the application. Application deadline is June 25, 1998 at 4 pm. Specific details concerning each position are given below. Note, that separate applications are needed for each position. Multiple applications are encouraged!

DEPARTMENT OF MATHEMATICAL STATISTICS, STOCKHOLM UNIVERSITY:

Applications addressed to 'The Chairman for the Section of Physics and Mathematics' and marked with Reference Number 614-0964/98 shouldbe sent under address: Stockholm University, Registrar Office, S-106 91 Stockholm, Sweden. Registrar Office fax is +46-8-612 5960. Further information from Adm.Dir. Ann-Charlotte Östblom (Phone: +46-8-162086, Email: ac.ostblom@natkan.su.se) and from Professor Juni Palmgren (Phone: +46-8-164557, Email: juni@matematik.su.se).

DEPARTMENT OF MEDICAL EPIDEMIOLOGY (MEP), KAROLINSKA INSTITUTE:

Applications in triplicate addressed to 'The Karolinska Institute' and marked with Reference Number '1852/98 UFA' should besent under address: Karolinska Institute, Registrar Office, S-171 77 Stockholm, Sweden. Registrar Office fax is +46-8-318406. Further information from Adm.Dir. Eva Eriksson (Phone: +46-8-728 6893, Email: eva.eriksson@mep.ki.se), Professor and Chairman Hans-Olov Adami (Phone: +46-8-728 6180, Email: berit.norman@mep.ki.se) and from Professor Juni Palmgren (cf above).

INSTITUTE OF ENVIRONMENTAL MEDICINE (IMM), UNIT OF CARDIOVASCULAR EPIDEMIOLOGY, KAROLINSKA INSTITUTE:

Applications in triplicate addressed to 'The Karolinska Institute' and marked with Reference Number '1924/98' should be sent under address Karolinska Institute, Registrar Office, S-171 77 Stockholm, Sweden. Registrar Office fax is +46-8-318406. Further information from Adm.Dir. Monica Malm (Phone: +46-8-728 7500, Email: monica.malm@imm.ki.se), from Professor Ulf de Faire (Phone: +46-8-728 7500, Email: ulf.defaire@imm.ki.se) and from Professor Juni Palmgren (cf above).

Kalender

(arrangementer annonceret i MEDDELELSER)

Dato	Med. nr.	Aktivitet
3/6	5	Seminar. Per Mykland. Management of the Statistical Uncertainty for Volatility and Interest Rates: A Prediction Interval Approach. (ATS, KU)
29/6	5	Seminar. Peter Boswijk. Likelihood Ratio Tests for a Unit Root and Cointegration with a Linear Trend. (ATS, KU)
3-5/6	2	Short Course in Biostatistics. John Buonnacorsi. Measurement error modeling - linear and non- linear regression models. (Aas, Norge)
8-12/6	***1***	***17. Nordiske konference i matematisk statistik. Helsingør. Http://www.dsts.dk/nordisk.konf/***
18-19/6	4	Atelier inserm on multi-state models in epidemiology.
6-8/8	2	4th Sensometrics Meeting 1998. (København) Http://www.dina.kvl.dk/sensom98
7-10/8	97,9	European summer school. Markov Chain Monte Carlo Methods. Deadline for applications 27. march
20-21/8	5	Two-day workshop: Statistical design and analysis of observational studies. (Stockholm)
24-28/8	97,9	19th International Society for Clinical Biostatistics Meeting. Dundee. Deadline for abstracts **15. april**.
24-28/8	97,6	COMPSTAT 98. Bristol UK. Fax: +44 1582 760981. E-mail: compstat-98@bristol.ac.uk. Http://www.stats.bris.ac.uk/compstat/

Deadlines i 1998

Frist for indlevering af bidrag:	**MEDDELELSER udkommer:**
24. juli 1998	3. august 1998
24. august 1998	1. september 1998
22. september 1998	1. oktober 1998
26. oktober 1998	2. november 1998
24. november 1998	1. december 1998