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Returneres ved varig adresseændring

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

Bidrag til dette nummer skal være redaktøren i hænde senest

**onsdag den 23. april 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

## Todagesmøde i Selskabet

**13.-14. Maj 2003**

**Sted: Statens Serum Institut, Artillerivej 5, 2300 København S**

Mødet finder sted i Foredragssalen. Man skal afsætte tid til at henvende sig i receptionen på ovenstående adresse, hvor man bliver registreret og får et identitetskort, som skal bæres under opholdet på SSI.

**Tilmelding** til Inge Holm, Biostatistisk Afsnit, SSI., [iho@ssi.dk](mailto:iho@ssi.dk), senest den 1. maj 2003.

**Deltagergebyr:** 450 kr. for voksne (incl. PhD-studerende), 225 kr. for studerende. Betaling skal ske til DSTS's konto i Jyske Bank, reg.nr. 7853, konto nr. 1117188, med tydelig angivelse af hvilke personer betalingen vedrører.

Nærmere oplysninger, herunder fuldt program med abstracts inde i bladet, samt på <http://www.dsts.dk>.

## UDNÆVNELSE

Pr 1.2 2003 er Søren Asmussen efter kaldelse tiltrådt som professor i anvendt sandsynlighedsteori ved Afdeling for Teoretisk Statistik, Aarhus Universitet.

Du kan høre Søren Asmussen på ovennævnte todagesmøde.

## Selskabets bestyrelse:

<b>Formand:</b> Bjarne Højgaard Institut for Matematiske Fag Aalborg Universitet Frederik Bajersvej 7 9200 Aalborg Øst	Tlf: 9635 8927 Fax: 9815 8129 e-mail: <a href="mailto:bjh@math.auc.dk">bjh@math.auc.dk</a>
<b>Kasserer:</b> Helle Sørensen Institut for Matematik og Fysik KVL Thorvaldsensvej 40 1871 Frederiksberg C	Tlf: 35 28 2386 Fax: 3528 2350 e-mail: <a href="mailto:helle@dina.kvldk">helle@dina.kvldk</a>
<b>Redaktør:</b> Judith L. Jacobsen H. Lundbeck A/S Ottliavej 9 2500 Valby	Tlf: 3643 2845 Fax: 3644 0787 e-mail: <a href="mailto:JLJa@lundbeck.com">JLJa@lundbeck.com</a>
<b>Sekretær:</b> Inge Riis Korsgaard Afd. For Husdyravl og Genetik Forskningscenter Foulum Postbox 50 8830 Tjele	Tlf: 8999 1217 Fax: 8999 1300 e-mail: <a href="mailto:IngeR.Korsgaard@agrsci.dk">IngeR.Korsgaard@agrsci.dk</a>
<b>Næstformand:</b> Henrik Madsen Institut for Matematiske Modellering Bygning 321 DTU 2800 Kgs. Lyngby	Tlf: 4525 3408 Fax: 4588 2673 e-mail: <a href="mailto:hm@imm.dtu.dk">hm@imm.dtu.dk</a>
<b>Webmaster:</b> 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: <a href="mailto:hes@dina.kvl.dk">hes@dina.kvl.dk</a>

Den nye bestyrelse vil konstituere sig d. 3. april, hvorefter ovenstående vil blive rettet

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, redaktør, edit, editor **Sekretær:** sekr, sekretaer, secr, secretary

**Webmaster:** web, webmaster, www

**Meddelelser:** medd, meddelelser, newsl, newsletter

**Bestyrelsen:** best, bestyr, bestyrelse, board

[medlinfo@dsts.dk](mailto:medlinfo@dsts.dk) skal benyttes ved indmeldelse og adresseændring i DSTS .

## Todagesmøde i Dansk Selskab For Teoretisk Statistik

13.-14. Maj 2003

**Sted:** Statens Serum Institut, Artillerivej 5, 2300 København S

Mødet finder sted i Foredragssalen. Man skal afsætte tid til at henvende sig i receptionen på ovenstående adresse, hvor man bliver registreret og får et identitetskort, som skal bæres under opholdet på SSI.

**Tilmelding** til Inge Holm, Biostatistisk Afsnit, SSI., [iho@ssi.dk](mailto:iho@ssi.dk), senest den 1. maj 2003.

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Nærmere oplysninger, på <http://www.dsts.dk>.

## PROGRAM:

Tirsdag 13. maj 2003.

14:00-14:20 Nils Strandberg, Direktør SSI. Velkomst

14:20-15:00 Jan Wohlfahrt, SSI.

*Statistical methods at the Department of Epidemiology Research, SSI.*

The talk will be a brief introduction to the scientific activities at the Department of Epidemiology Research at Statens Serum Institut. The main example will be breast cancer research and in that context the use of the concept of multivariate competing risks. Competing risks models can be used to compare the effect of risk factors for different causes of death or subtypes of a disease. However, sometimes more than one outcome classification is available, and if two such classifications are correlated, one may speculate whether differences in the effect of a risk factor according to one classification simply may be an effect of differences according to the other correlated classification. The concept of multivariate competing risks makes it possible to formally test such a hypothesis.

15:00-15:30 Henrik Jensen. SSI.

*Biostatistics in Guinea-Bissau, West Africa.*

The Danish research station in Guinea-Bissau, West Africa, has since 1978 conducted longitudinal epidemiological studies on infectious diseases. Lack of infrastructure in Guinea-Bissau complicates the task of collecting data for the studies. In the present talk I will shortly describe some of our data collection procedures, which are necessary to understand in order to choose a suitable statistical method for the analysis. I will briefly mention some of the statistical challenges we have had over the years. Some further details will be given on survival analysis using the shared frailty model (conditional formulation) on left-truncated survival data from infant survival. A correction of the likelihood function for the shared frailty model to handle left-truncated lifetimes seems rather simple at first glance, but ends up being rather complicated. A small simulation study comparing a simple correction with a more complicated correction based on (too) simple assumptions is presented.

15:30-16:00 Kaffe - med SST's egen hjemmebag.

16:00-16:45 Søren Asmussen, Afdeling for Teoretisk Statistik, Aarhus Universitet

*Two-barrier problems in applied probability*

Stochastic processes with two absorbing or reflecting barriers occur in sequential analysis, queueing theory, insurance risk, mathematical finance and other applications areas. The present talk deals with the probabilistic study of such models, which involves, e.g., a certain duality between reflection and absorption as well as martingales.

16:45-17:30 Elisabeth Wreford Andersen, Retsgenetisk Afdeling, KU.

*Copula models used in register based family studies.*

Copula models offer a very flexible way of modelling correlated failure time data, such as family data, combining marginal models with a model for the association. Two stage estimation in these models will be presented together with the asymptotic distribution of the resulting estimators. Similarly, model checking can be done in two stages. When the family members are no longer exchangeable, e.g. parents and children, it will be suggested to combine two stage estimation with a composite likelihood approach.

Register based family studies have been the practical motivation for this work, and the methods will be applied to a family study of deep venous thrombosis and pulmonary embolism.

19:00-xx:xx Middag i DGI-byen, Tietgensgade 65, 1704 København V. Ved Hovedbanegården.  
Der vil være betalingsbar fra kl. 18:00.

Onsdag 14. maj 2003

10:00-10:45 Per Kragh Andersen, Department of Biostatistics, University of Copenhagen and Danish Epidemiology Science Center, SSI.

*Analysis of event history data using pseudo-observations.*

(Joint work with John Klein, Medical College of Wisconsin, Milwaukee, USA and Mette Gerster Hansen and Susanne Rothøj, Department of Biostatistics, University of Copenhagen.)

In event history analysis regression analysis typically involves the modelling of each transition intensity separately. An example is the competing risks model where models may be specified via the cause specific hazards. The probability a subject will be in a given state at some time, e.g. the cumulative incidence function in the competing risks model, is a complex nonlinear function of the intensity regression coefficients. We present a technique which models the state probabilities directly. This method is based on the pseudo-values from a jackknife statistic constructed from simple summary statistic estimates of the state probabilities. These pseudo-values are then used in a generalized estimating equation to obtain estimates of the model parameters. We present some theoretical results for this technique and illustrate how it works in a number of cases, including the competing risks model and models for restricted mean life time, using both real examples and Monte Carlo results. Applications of the method for studying regression analysis of second order properties (variance, correlation) in standard linear models are touched upon.

10:45-11:15 Kaffe - i SSI's kantine.

11:15-12:00 Frede Aakmann Tøgersen, Afdeling for Husdyravl og Genetik, Danmarks JordbrugsForskning, Forskningscenter Foulum.

*Applications of Spatial Statistics in Image Analysis and Agricultural Sciences.*

First we consider unsupervised object recognition in a time series of images. An observational model and a prior model for the contour are proposed and an automatic method for contour detection in a sequence of high-frequency intracoronary ultrasound images is developed. The methodology developed is a fully Bayesian analysis of a space-time process based on deformable template models and Markov chain Monte Carlo simulations.

Next we turn to data of yield collected by an automatic system on a combine harvester. Data show evidence of non-stationarity but we believe that this is mostly due to the way in which the data has been collected and not an intrinsic property of the underlying process. Modelling the observed data as a convolution of an unobserved stationary process and an inhomogeneous impulse response function (kernel) results in non-stationary data. The data collection method permits us to restrict our attention to a certain parametric class of kernel functions. Given a parametric model of the observed process and under certain distributional assumptions, we are able to perform maximum likelihood estimation of unknown parameters and perform predictions of the process on unobserved locations.

12:15-13:00 Klaus Rostgaard Petersen, SSI.

*Model building involving non-linear regression. Two examples.*

In the first example we model the association between ovarian cancer and pregnancies. Pregnancies have a protective effect on ovarian cancer. To explain this, we hypothesised that a pregnancy induces shedding of (a fraction of the) ovarian cells in the pathway to cancer at that time. In a register-based study we modelled the incidence of ovarian cancer among Danish women born after 1935 based on this hypothesis, the biggest caveat being the need to make assumptions about the birth rate of cells in the pathway to cancer, lacking relevant data. In the second example we modelled the association between late primary Epstein-Barr virus (EBV) infection and Hodgkin's lymphoma. Although a causal association has been suspected for a long time, it has never been convincingly demonstrated, and if so whether it only affects the risk of EBV-positive lymphomas. To do so in a dataset with only 40 events (16 known EBV-positive) requires a parsimonious and flexible model. We let the EBV-specific excess hazards be shaped like gamma densities. Both examples involve non-linear regression in fitting the model. In both cases we have no results to ensure that a local maximum of the likelihood function is also a global maximum, and the usual goodness-of-fit tests are invalid. In the presentation I will discuss what to do about this, as well as discuss some of the methodological alternatives.

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

## Referat fra generalforsamlingen i DSTS den 25. februar 2003

### 1. Valg af dirigent

Ernst Hansen blev valgt til dirigent.

### 2. Bestyrelsens beretning for år 2002

Bestyrelsens beretning for år 2002 blev godkendt. Beretningen kan læses i februar nummeret af Meddelelser.

### 3. Regnskabet for 2002

Bestyrelsens kasserer Helle Sørensen fremlagde regnskabet for år 2002. Regnskabet blev godkendt. Der blev foreslået investering i ny web-server. Endvidere blev der forespurgt, om bankskiftet vil have betydning for indbetaling via Giro-kort. Svaret hertil var at alt vil fortsætte som vanligt.

### 4. Valg af bestyrelse.

Inge Riis Korsgaard, Henrik Stryhn og Bjarne Højgaard var på valg. Henrik Stryhn og Bjarne Højgaard havde begge siddet i to perioder og kunne derfor ikke genvælges. Bestyrelsen havde foreslået Per Bruun Brockhoff fra KVL og Kim Emil Andersen fra AAU, som begge blev valgt ind. Inge Riis Korsgaard blev genvalgt. Henrik Stryhn takkedes for hans arbejde som web-master, som han fortsat havde varetaget efter at være flyttet til Canada. Bjarne Højgaard takkedes for hans arbejde som formand for selskabet.

### 5. Valg af revisor

Kirsten Frederiksen blev genvalgt som revisor.

### 6. Behandling af indsendte forslag

Ingen.

### 7. Fastsættelse af næste års kontingent

Bestyrelsen foreslag om at fastholde kontingentet på 200 kr. (100 kr for studerende og pensionister) blev godkendt.

### 8. Eventuelt

Intet.

## Biostatistikere

Klinisk Epidemiologisk afdeling søger en til to statistikere (37 timer/uge) til ansættelse snarest. Ansættelsen er begrænset til en 3-årig periode med mulighed for forlængelse og evt. overgang til faststilling.

Afdelingen udfører fri og uafhængig forskning på højt internationalt niveau i et tæt samarbejde med danske hospitaler, universiteter og forskningsmiljøer i USA og Europa.

### Jobbeskrivelse

Den ene biostatistiker skal medvirke i forskning indenfor prognosen for cancersygdomme og herunder varetage oprensning og validering af registre og kliniske databaser i et tværfagligt samarbejde med læger tilknyttet klinisk epidemiologisk afdeling. Den anden biostatistiker skal medvirke i forskning indenfor lægemiddelbivirkninger og varetage den daglige drift af bl.a den nordjydske lægemiddeldatabase. Herudover er der mulighed for at medvirke i undervisningen i biostatistik ved det Sundhedsvidenskabelige Fakultet, Aarhus Universitet samt yde statistisk vejledning og rådgivning af afdelingens egne medarbejdere og andre personer i forbindelse med forskningsaktiviteter indenfor klinisk epidemiologisk afdeling.

Afdelingen lægger stor vægt på et godt og fleksibelt arbejdsmiljø og der er mulighed for personlig og faglig kompetanceundvikling, bl.a i form af deltagelse i studierejser, kurser og anden relevant undervisning.

### Kvalifikationer

Statistisk kandidatgrad eller tilsvarende.

Evne til at samarbejde og arbejde selvstændigt.

Tidligere erfaring fra epidemiologiske forskningsprojekter en fordel.

Der lægges stor vægt på såvel faglige kompetancer som personlige egenskaber.

### Løn- og ansættelsesvilkår

Løn efter overenskomst mellem ansattes organisation og Århus Amt

### Ansøgning

Vil du vide mere om stillingerne så kontakt statistiker Lars Pedersen på telefon 89426265 (e-mail : [lap@soci.au.dk](mailto:lap@soci.au.dk) ) eller statistiker Mette Vinther Skriver på telefon 89426273. Ansøgningen bedes stilet til klinisk epidemiologisk afdeling, Århus Universitetshospital, Vennelyst Boulevard 6, 8000 Århus C og sendt til Lars Pedersen samme adresse.



## Novozymes is Hiring a Statistician

Novozymes is seeking a statistician for world wide support of the organization. One of the statisticians in our group is being transferred to a new position at our site in the United States, and we therefore need a replacement in Denmark.

You will be part of the department Quality Projects and Informatics (QPI) in Quality Management. We are presently six people in this department, working with statistical support, project management and information systems. You will be taking care of the statistical support together with one other statistician.

As a statistician in Novozymes you will work very independently. An important part of the job is to promote the use of statistics throughout the company. You will act as an internal consultant, participating in interdepartmental projects, and provide support to a wide range of projects, such as process optimization, assay validation in the analytical as well as R&D laboratories, and statistical design of experiments. You will also be working with the bigger perspectives, regarding statistical education and guidelines for the use of statistics in Novozymes. It is common for all of the tasks that they take place in close cooperation with partners in every part of the company in Denmark and abroad. Novozymes has production and / or R&D facilities in Denmark, Switzerland, USA, Brazil, Japan and China.

We offer an exciting work place, where you have the possibility of influencing the development of the company directly. We greatly emphasize cross functional teamwork and provide excellent opportunities for personal development. The QPI department interfaces with every part of the company, from early discovery of new enzymes to the distribution of finished goods to the customers.

### Challenges

You will provide statistical support and consultancy to Novozymes A/S and deal with assignments that include problem formulation, statistical analysis and communication of the results as the main elements. The "big toolbox" of statistical methods will be needed, such as explorative statistics, design of experiments, SPC, mixed models, generalized models and multivariate methods, such as PCA and PLS.

You will also arrange training sessions for different professional groups with varying educational background and participate as the statistician in interdisciplinary, quality improving projects.

### Qualifications

You have a strong background within mathematical statistics with a MSc or PhD in science or engineering and good skills with current office and statistical software packages. You also possess good cooperation and communication skills, as well as a high degree of flexibility together with the ability to work independently and show initiative. Your English skills, written as well as spoken, are good.

Relevant professional experience is desired, but not a requirement.

### Contact

If you have any questions regarding the position, please contact Trine Kvist, phone +45 44 42 29 78. Your application with CV and relevant diplomas, marked "QPI Statistician", must be sent to Novozymes A/S, Human Resources, Building 8XA1.05, Kroghøjvej 36, DK-2880 Bagsvaerd. Deadline for application is May 1, 2003.

### About Novozymes

Enzymes are the natural solution to industrial problems. With enzymes we can reduce the consumption of water, energy and harmful chemicals and still make production more efficient. Novozymes is the world leader in enzyme solutions. Based on an advanced biotech platform we produce and sell more than 500 enzyme products in 130 countries. Since 1941 Novozymes has introduced almost every new introduced almost every new industrial enzyme on the market, making us the world's largest manufacturer of enzymes today. With our minds set on innovation, we will continue to be so in the future.

More information can be found on [www.novozymes.com](http://www.novozymes.com)

# Fuldmægtig til Danmarks Statistiks Metodeenhed

*Danmarks Statistik er en central myndighed for den danske statistik og er placeret i Økonomi- og Erhvervsministeriet. Vi indsamler, bearbejder og offentliggør statistiske oplysninger vedrørende samfundsforhold. Vi er 550 ansatte og har en familievenlig arbejdsplads med gode udviklingsmuligheder. Læs mere om Danmarks Statistik som arbejdsplads på [www.dst.dk](http://www.dst.dk).*

Danmarks Statistik søger metodemedarbejder til ansættelse i den statistiske del af Metode-enheden i kontoret for Forskning og Metode. Ansættelse sker som AC-fuldmægtig.

## METODEENHEDEN

Metodeenheden har til formål at styrke Danmarks Statistiks anvendelse af statistiske metoder og medvirke til at forbedre produktionsprocessen fra dataindsamling til publicering. Nogle af de væsentligste arbejdsopgaver i Metodeenheden er:

- Intern uddannelse i statistiske metoder
- Rådgivning af Danmarks Statistiks ansatte indenfor statistiske metoder
- Udarbejdelse af undervisningsmaterialer til interne kurser i statistik
- Udarbejdelse af temapublikationer om statistiske metoder
- Deltagelse i kvalitetsprojekter samt i arbejdet om kvalitetsudvikling
- Rådgivning i fx sæsonkonfigering, indeksberegninger og stikprøver
- Udvikling af metoder til fejlsøgning og imputering af data

Den statistiske del af Metodeenheden er for tiden bemanded med en chefkonsulent og to AC-fuldmægtige.

## KVALIFIKATIONER

Der forudsættes et solidt overblik over statistiske metoder generelt. Medarbejderen vil få per-sonlige ansvarsområder indenfor sin uddannelsesmæssige og erhvervsmæssige kompetence, ligesom der vil blive tale om deltagelse i tværgående opgaver.

Der stilles krav om både selvstændighed og evne til samarbejde. Desuden skal vedkommende have flair for og lyst til formidling, både mundtligt og skriftligt. Der er tale om et udadvendt job, hvor kontakt til såvel Danmarks Statistiks ansatte som til Danmarks Statistiks kunder vil blive en væsentlig del af hverdagen. En vigtig opgave er at følge med i udviklingen på inter-nationalt plan, herunder de metoder, der foreslås anvendt indenfor EU samarbejdet.

Der bliver opstillet et uddannelsesprogram baseret på den pågældendes kvalifikationer og arbejdsopgaver, ligesom der generelt er gode muligheder for videreuddannelse.

## LØN- OG ANSÆTTELSESFORHOLD

Ansættelse og aflønning sker efter overenskomsten for akademikere i staten. Afhængig af ansøgerens kvalifikationer vil der være mulighed for at forhandle et kvalifikationstillæg.

## YDERLIGERE OPLYSNINGER

Yderligere oplysninger om arbejdet kan fås ved henvendelse til kontorchef Otto Andersen på tlf. 39 17 31 31 eller chefkonsulent Peter Linde på tlf. 39 17 30 14.

## ANSØGNING

Skriftlig ansøgning med dokumentation for tidligere beskæftigelse samt uddannelse skal være Danmarks Statistik i hænde senest torsdag den 10. april 2003, kl. 12. Ansøgningen sendes til Danmarks Statistik, Sejrøgade 11, 2100 København Ø, mk. "metodeenheden".

DANMARKS  
STATISTIK

Sejrøgade 11, 2100 København Ø



## STATISTIKER TIL STUDIE AF DE SUNDHEDSMÆSSIGE KONSEKVENSER AF INFEKTIONER

*Kunne du tænke dig at arbejde med biostatistik i et dynamisk, tværfagligt miljø bestående af læger, statistikere, biologer, m. fl., er dette måske noget for dig. Vi søger en yngre, engageret statistiker til Afdeling for Epidemiologisk Forskning. Afdelingen udfører epidemiologisk forskning vedrørende årsager til infektionssygdomme, kræft og sygdomme i tidlig barndom. Afdelingen består p.t. af 48 ansatte (heraf 9 statistikere). Alle interesserede uanset alder, race eller etnisk tilhørsforhold opfordres til at søge stillingen.*

### Jobbet

- I samarbejde med læger og andre statistikere at gennemføre forskning vedrørende konsekvenserne af:
  - a) fødevarebårne infektioner
  - b) Infektioner erhvervet i børnepasningsordninger
- Selvstændigt ansvar for analyser af data med støtte fra seniorstatistikere på afdelingen.
- Faglig udvikling i et aktivt forskningsmiljø med møder i statistikgruppen, studiekredse i statistik og deltagelse i kurser og konferencer. Der vil på længere sigt være mulighed for udvikling af selvstændige forskningsprojekter, evt. ph.d.-projekt, afhængig af ønsker og kvalifikationer.

### Kvalifikationer

- Statistisk kandidatgrad eller tilsvarende
- Interesse for biostatistik og epidemiologisk metode
- Gerne kendskab til SAS
- Evne til at arbejde selvstændigt med flere opgaver samtidigt

### Løn- og ansættelsesvilkår

Overenskomst mellem pågældendes forhandlingsberettigede organisation og Finansministeriet.

### Information

Kan fås ved henvendelse til overlæge Kåre Mølbak, tlf. 32 68 31 57, statistiker Jan Wohlfahrt tlf. 32 68 39 52 eller professor Mads Melbye, tlf. 32 68 31 63.

### Ansøgning

Ansøgning mærket "statistiker" sendes til Personaleafdelingen, Statens Serum Institut, Artillerivej 5, 2300 København S senest 10. april 2003

## Forsikringsmatematisk Colloquium

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Elisa Nicolato, University of Aarhus

H.C. Ørsted Institute, Lecture Hall 9

**Tuesday April 1st, 16.15 - 17.00: "Stochastic Volatility and Explicit Option Prices in Heath-Jarrow-Morton Term Structure Analysis"**

**ABSTRACT:** We consider a generalized Heath-Jarrow-Morton bond market model which allows both for jumps and stochastic volatility. Specifications with Levy driven volatility are studied and explicit option pricing formulas (in the Heston (1993) sense) are derived. The existence of finite dimensional realizations is studied in some details.

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Andrew J.G. Cairns, Heriot-Watt University, Edinburgh

H.C. Ørsted Institute, Lecture Hall 9

**Tuesday April 15th, 16.15 - 17.00: "Stochastic Lifestyling: Optimal Dynamic Asset Allocation for Defined Contribution Pension Plans"**

**ABSTRACT:** Deterministic lifestyling (the gradual switch from equities to bonds according to preset rules) is a popular asset allocation strategy during the accumulation phase of defined contribution pension plans and is designed to protect the pension fund from a catastrophic fall in the stock market just prior to retirement. We show that this strategy, although easy to understand and implement, can be highly suboptimal, since it does not take into account either the degree of risk aversion or the correlation over time between the plan member's salary and the stock market. It is dominated by a dynamic asset allocation strategy, which we call stochastic lifestyling, that does take these factors into account. It is even dominated by a static asset allocation strategy taking these factors into account.

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## Kalender 2002

(arrangementer annonceret i MEDDELELSER)

Dato	Med. nr.	Aktivitet
1/4	3/03	Seminar HCØ: Elisa Nicolato (University of Aarhus): Stochastic Volatility and Explicit Option Prices in Heath-Jarrow-Morton Term Structure Analysis.
15/4	3/03	Seminar HCØ: Andrew J.G. Cairns (Heriot-Watt University, Edinburgh): Stochastic Lifestyling: Optimal Dynamic Asset Allocation for Defined Contribution Pension Plans.
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 Institutet, København

## Deadlines i år 2003

### Frist for indlevering af bidrag:

24. marts

23. april

24. maj

### MEDDELELSER udkommer

1. april

1. maj

1. juni

## Nyt om navne

Pr 1.2 2003 er Søren Asmussen efter kaldelse tiltrådt som professor i anvendt sandsynlighedsteori ved Afdeling for Teoretisk Statistik, Aarhus Universitet.

Kristian Windfeld, pr. 1. april 2003 ansat som Director, Biostatistics hos Ferring Pharmaceuticals. Kristian forlader en stilling som Head of Biometrics, Nycomed er

Judith L. Jacobsen er ansat som Biostatistiker i Biostatistisk Afdeling, H. Lundbeck A/S den 1. april. Judith forlader en stilling som Biostatistiker i Novo Nordisk A/S. Judith fortsætter som redaktør på Meddelelser med ny Email adresse: JLJA@lundbeck.com

Elisabeth Wreford Andersen er ansat som Biostatistiker i Biostatistisk Afdeling, H. Lundbeck A/S den 1. april. Elisabeth forlader en stilling som statistiker i Retsgenetisk Afdeling, Københavns Universitet.

"EURASIP Journal on Applied Signal Processing" volume 2003, issue 3 has been published online.

This issue contains the following articles:

- o Removing Impulse Bursts from Images by Training-Based Filtering, Pertti Koivisto, Jaakko Astola, Vladimir Lukin, Vladimir Melnik, and Oleg Tsymbal
- o GA-Based Image Restoration by Isophote Constraint Optimization, Jong Bae Kim and Hang Joon Kim
- o An Adaptive Video Coding Control Scheme for Real-Time MPEG Applications, Shih-Chang Hsia
- o Audio Watermarking Based on HAS and Neural Networks in DCT Domain, Hung-Hsu Tsai, Ji-Shiung Cheng, and Pao-Ta Yu
- o Improved Facial-Feature Detection for AVSP via Unsupervised Clustering and Discriminant Analysis, Simon Lucey, Sridha Sridharan, and Vinod Chandran
- o Robust Clustering of Acoustic Emission Signals Using Neural Networks and Signal Subspace Projections, Vahid Emamian, Mostafa Kaveh, Ahmed H. Tewfik, Zhiqiang Shi, Laurence J. Jacobs, and Jacek Jarzynski
- o An Effective Technique for Enhancing an Intrauterine Catheter Fetal Electrocardiogram, Steven L. Horner and William M. Hollis III
- o Chebyshev Functions-Based New Designs of Halfband Low/Highpass Quasi-Equiripple FIR Digital Filters, Ishtiaq Rasool Khan and Ryoji Ohba
- o Correction to "Rayleigh Fading Multi-Antenna Channels", Alex Grant

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"EURASIP Journal on Applied Signal Processing" Special Issue on "Unstructured Information Management from Multimedia Data Sources" has been published. This SI contains the following articles:

- o Editorial, Jing Huang, Mukund Padmanabhan, and Savitha Srinivasan
- o Discriminative Feature Selection via Multiclass Variable Memory Markov Model, Noam Slonim, Gill Bejerano, Shai Fine, and Naftali Tishby
- o Robust Techniques for Organizing and Retrieving Spoken Documents, James Allan
- o Probabilistic Aspects in Spoken Document Retrieval, Wolfgang Macherey, Hans Jörg Viechtbauer, and Hermann Ney
- o A Statistical Approach to Automatic Speech Summarization, Chiori Hori, Sadaaki Furui, Rob Malkin, Hua Yu, and Alex Waibel
- o Structuring Broadcast Audio for Information Access, Jean-Luc Gauvain and Lori Lamel
- o Automatic Hierarchical Color Image Classification, Jing Huang, S. Ravi Kumar, and Ramin Zabih
- o Summarizing Audiovisual Contents of a Video Program, Yihong Gong
- o Semantic Indexing of Multimedia Content Using Visual, Audio, and Text Cues, W. H. Adams, Giridharan Iyengar, Ching-Yung Lin, Milind Ramesh Naphade, Chalapathy Neti, Harriet J. Nock, and John R. Smith
- o A Probabilistic Multimedia Retrieval Model and Its Evaluation, Thijs Westerveld, Arjen P. de Vries, Alex van Ballegooij, Franciska de Jong, and Djoerd Hiemstra
- o Motion Pattern-Based Video Classification and Retrieval, Yu-Fei Ma and Hong-Jiang Zhang
- o Search the Audio, Browse the Video—A Generic Paradigm for Video Collections, Arnon Amir, Savitha Srinivasan, and Alon Efrat

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