Meddelelser v/Morten Frydenberg
Institut for Biostatistik
Aarhus Universitet

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Returneres ved varig adresseændring

Næste nummer af "MEDDELELSER" udkommer 1. december 2000.

Bidrag til dette nummer skal være redaktøren i hænde senest

mandag den 20. november 2000, kl. 12.00.

Bidrag bedes sendt til:

Meddelelser, v/Morten Frydenberg
Institut for Biostatistik
Vennelyst Boulevard 6
8000 Århus C.
eller med e-mail til: morten@biostat.au.dk

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

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

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MEDDELELSER

Dansk Selskab for Teoretisk Statistik

Dansk Selskab for Teoretisk Statistik
Todagesmøde 7.-8. november 2000

Afdeling for Teoretisk Statistik og Operationsanalyse
Institut for Matematiske fag
Københavns Universitet
Universitetsparken 5
2100 København Ø

Mødet afholdes på HC.Ørsted Instituttet, Universitetsparken 5, 2100 København Ø. Alle foredrag foregår i auditorium 4.

Tilmelding: kassereren Ernst Hansen, erhansen@math.ku.dk, senest **torsdag 2. november**.

Deltagergebyr: 400 kr. for voksne (incl. PhD-studerende), 200 kr. for studerende. **Beløbet indbetales på DSTS** girokonto, 318-8418, med tydelig angivelse af hvem det vedrører.

Se opdateret program inde bladet

Symposium in Honour of Ole E.Barndorff-Nielsen

November 16 - November 18, 2000
in Aarhus
The titles of the talks and the programme can now be seen at

http://www.imf.au.dk/events/calendar/

25. årgang nr. 8

November 2000

Selskabets bestyrelse:

Formand:	Tlf:	9635 8080
Bjarne Højgaard		9635 8927 *(direkte)*
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Selskabets www-adresse: Http://www.dsts.dk
Bestyrelsen: best, board
Meddelelser: medd, newsl
Indmeldelse og **adresseændring:** *medlinfo@dsts.dk*

SEMINAR I MATEMATISK STATISTIK OG SANDSYNLIGHEDSREGNING.

Seminarerne afholdes kl. 15:15 præcis i auditorium 10 på H.C.Ørsted Instituttet.
Der serveres te i lokale E325 kl. 15:00.

Mandag den 20. november: Xiaohong Chen (London School of Economics):

Principal components and the long run.

In this paper we suggest a method for extracting nonlinear principal components from the stationary distribution of a multivariate reversible diffusion process. These principal components a) maximize variation subject to smoothness and orthogonality constraints; and b) maximize long-run variation subject to overall variation and orthogonality constraints. Moreover, the principal components behave as scalar autoregressions with heteroskedastic innovations. This link between the stationary distribution, the long run dynamics and the transient dynamics supports parametric and semiparametric identification of a diffusion process and tests of the overidentifying restrictions implied by such a process. We provide sufficient conditions for the existence of principal components for diffusion processes with unbounded supports, and we study the limiting behavior of the corresponding eigenvalues. This is joint work with Lars P. Hansen (University of Chicago) and Jose Scheinkman (Princeton University).

Onsdag den 29. november: Ulrike Putschke (ASOR og Humboldt University of Berlin):

Asymptotic inference for affine stochastic delay equations.

The following estimation problem belonging to the class of parametric estimating-problems will be studied: Estimating the unknown jump heights of the weight-function in the drift term of an affine stochastic delay equation of parametric type with given jump points based on continuous observation of the process X on some finite interval $I=[0,T]$ and known initial condition. A study of the local asymptotic properties of the maximum likelihood estimator leads to a broad variety of different cases depending on the true parameter value. The characterization of the family P of measures generated by the parametric model as an exponential family allows the embedding of the problem in the setting of the local asymptotic theory introduced by Le Cam. A key role is played by the asymptotic behaviour of the expected Fischer information matrix, which is mainly influenced by dynamical structure of the solution process X corresponding to its spectral-type. Thus the criteria for classifying the different properties of the estimator (LAN, LAMN, PLAMN, LAQ) are formulated in terms of the spectral-types of X, which are determined by the true value.

Onsdag den 6. december: Bjarne Andresen (Niels Bohr Instituttet, KU):

Simuleret udglødning optimeret med resultater fra endelig-tids termodynamik.

Abstract offentliggøres senere.

MaPhySto
Centre for Mathematical
Physics and Stochastics

Scientific Director Ole E. Barndorff-Nielsen

Workshop on

Stochastic Partial Differential Equations, Statistical Issues and Applications

Thursday January 4 — Saturday January 6, 2001

University of Copenhagen

Organized by
Marianne Huebner (Michigan State University)
and
Michael Sørensen (University of Copenhagen)

Invited speakers: Ildar A. Ibragimov (Univ. of St. Petersburg), Nikolai Leonenko (Cardiff University), Sergey V. Lototsky (University of Southern California), Jaroslav Mohapl (Waterloo), Leonid Piterbarg (University of Southern California), Boris L. Rozovski (University of Southern California), Sergio E. Serrano (University of Kentucky), Bernt Øksendal (University of Oslo, not confirmed).

The workshop will take place at the Department of Statistics and Operations Research, University of Copenhagen.

The emphasis of the workshop is on statistical issues, including ill-posed problems, computational aspects, and applications in finance, hydrology and turbulence.

The plan is that participants will arrive on January 3, so that we can start in the morning on January 4. The workshop will end around noon on January 6.

More Information: Regularly updated information on this workshop can be found at the web page

`http://www.math.ku.dk/ michael/spde2001/`

Do not hesitate to contact the MaPhySto secretariat (at maphysto@maphysto.dk) or the organizers Marianne Huebner `huebner@assist.stt.msu.edu` and Michael Sørensen `michael@math.ku.dk` for more information.

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Program for
Todagesmøde 7.-8. november 2000

Afdeling for Teoretisk Statistik og Operationsanalyse
Institut for Matematiske fag
Københavns Universitet

Tirsdag den 7. november

14.00-15.00 Olle Nerman, Avdelningen för matematisk statistik, Chalmers (Göteborg).

The Bioinformatics research and teaching programmes in Chalmers University of Technology and Göteborg University.

I will present our efforts in order to build a full scale scientific environment for bioinformatics and genetical statistics in Göteborg and partly also in Lund. Our strategy is to clearly promote biologically motivated joint teaching and research projects, and take resposibility also for administration and financing parts of the programmes and of recruiting of computer scientists and mathematicians.

The result is that we have got an overwhelming response from the universities, the biologists, the Swedish department of education, the Swedish foundation for strategic research, the Wallenberg foundation asf. Thus, we now have a graduate programme and an International master's programme in bioinformatics financed by Chalmers; bioinformatics is one of four areas in a huge new functional genomic programme in Southern and Western Sweden (SWEGENE); a National Graduate School in Genomics and Bioinformatics will be started at Göteborg University 2001 with Lund University and Chalmers among the partners and we are trying hard to recruit senior scientists, especially computer scientists with good bioinformatics experiences this autumn.

I will also describe and discuss the scientific questions in one of several graduate projects based on pairs with one student from the bio/med side and one from math/cs/stat side.
Consult http://www.math.chalmers.se/Stat/Bioinfo/ for more information.

15.00-15.30 Pause (Kaffe og The)

15.30-16.15 Anders Krogh, Center for Biological Sequence Analysis, DTU.

Hidden Markov models in molecular biology

An application of hidden Markov models to membrane protein structure prediction and gene finding will be presented. Both problems have a grammatical structure which can be described by a hidden Markov model.

16.15-16.30 Pause

16.30-17.15 Henrik Wachmann, Danske Slagterier, Veterinary Research and Development.

Population level control of measles and rubella in Europe using formal theory of epidemic processes. A case-story.

During 100 years a very large body of theory on infectious disease spread and persistance has been developed by mathematical biologists and statisticians. Until recently however, one could only point to few convincing applications of this 'theory', mainly due to the very difficult problem of testing these models. In recent years a certain revival of the subject has occured, partly due to new developments in (deterministic) theory of dynamical systems and partly due to the formal theory of the so-called reproduction number popularized by a group of Dutch mathematicians. In the talk I shall try to indicate how these ideas can circumvent the difficulty of identifying a 'correct' dynamical model, by narrowing the focus to the question of disease invasion in a disease-free population. I intend to sketch these results and then outline one or two case-stories. First the attempt to eliminate measles and rubella by vaccination of young children. A serological survey in 7 European countries, conducted in 1998, provides quite detailed data on the epidemiology of measles and rubella in Europe as well as a detailed description of implemented vaccination schedules.

The basic question is: will current levels of vaccination coverage do ? Secondly, time permitting, I shall indicate a veterinary application: measuring the risk of large-scale epidemics of classical swine fewer in swine herds.

18.30 Middag på restaurant BASE CAMP, Holmen.

Onsdag den 8. november

09.30-10.30 Hanspeter Schmidli, Forsikringsmatematisk Laboratorium, Københavns Universitet.

Queueing and Risk models perturbed by Lévy processes

We consider a risk or a queueing model described by an ergodic stationary marked point process. The model is perturbed by a Lévy process with no downward jumps. We assume that the stationary marked point process and the perturbation process are independent. For finding the ruin probability or the steady state distribution of the workload one has to find the distribution of the maximum of the process, where in the queueing case the time has to be reverted. The (modified) ladder time is defined as the first time where an event of the marked point process leads to a new maximum. Processes of this type were first considered by Gerber (1970) and Dufresne and Gerber (1991). The marked point process was a compound Poisson process and the perturbation process was Brownian motion. They obtained a Pollaczek-Khintchine type formula for the maximum of the process, where the distributions involved have interpretations as (modified) ladder heights. Furrer (1998) proved the same formula in the case where the perturbation is a stable Lévy motion. He did, however, not obtain the interpretation as ladder heights. In this paper properties of the process until the first ladder height are studied. Results of Dufresne and Gerber (1991), Furrer (1998), Asmussen and Schmidt (1995) and Asmussen, Frey, Rolski and Schmidt (1995) are generalized.

10.30-11.00 Pause (Kaffe, The)

11.00-11.45 Christian Nørgaard Storm Pedersen, Datalogisk Institut, Århus Universitet

Bioinformatics at the University of Aarhus - As seen from the Department of Computer Science

I will present the bioinformatics initiatives at the University of Aarhus with focus on the collaboration between the Department of Computer Science and other Departments of the University. In the presentation, I will also describe some recent work about the complexity of determining the probability of the most like string generated by a hidden Markov model and its implications on comparing two hidden Markov models.

11.45-12.00 Pause

12.00-12.45 Rasmus Waagepetersen, Department of Mathematical Sciences, Ålborg University

Markov chain Monte Carlo for conditional simulation in generalized linear mixed models

Non-Gaussian spatial data may be analyzed using generalized linear mixed models (GLMMs) where the random effects constitute a spatially correlated Gaussian random field. Markov chain Monte Carlo (MCMC) simulation of the unobserved random effects given observations of a spatial GLMM becomes relevant both in connection with maximum likelihood and Bayesian inference. We discuss theoretical and practical aspects of using so-called random walk Metropolis and Langevin-Hastings MCMC algorithms. We in particular consider the property of geometric ergodicity for these algorithms.

The Langevin-Hastings proposal kernel is adapted to the conditional distribution of the random effects by using the gradient of the log conditional density and this leads to an efficient alternative to the random walk Metropolis algorithm. The effectiveness of Langevin-Hastings MCMC is demonstrated in a example with weed count data observed on a field.

Seminar ved Dansk Center for Naturvidenskabsdidaktik

Tirsdag den 5. december 2000 kl. 13.15-15.00
Syddansk Universitet, Campusvej 55, 5230 Odense M
Lokale U26A (ligger på 1. sal ved Stenten tæt ved indgang C)

Præsentation af foreløbige resultater fra projektet "Udvikling af internetbaseret materiale til statistikkurser på Åben Uddannelse"

Program
13.15-13.20 Velkomst og baggrund ved Bent Jørgensen

13.20-14.00 Præsentation af webmateriale ved Helle Aagaard

14.00-14.15 Kaffe

14.15-15.00 Praktisk afprøvning af webmateriale, med mulighed for feedback.

Tilmelding
Deltagelse (incl. kaffe) er gratis, men tilmelding er nødvendig, da deltagerantallet er begrænset til 30. Tilmelding til DCN senest fredag den 1. december (Tel.: 9635 9780 Fax: 9815 6542 eller E-mail: natdidak@dcn.auc.dk).

Abstract
Projektet består i udvikling af internetbaseret kursusmateriale til et kursusforløb i statistik på Åben Uddannelse. Ved seminaret vil vi præsentere det format vi har udviklet til formålet, og diskutere nogle af de tekniske problemer vi har stødt på. Specielt har vi gjort diverse erfaringer med hensyn til hvordan symboler og matematiske formler bedst præsenteres på nettet. Seminaret foregår i et terminalrum, hvor deltagerne vil få lejlighed til at afprøve formatet, og evt. komme med feedback. Materialet er tilgængeligt på www.statdem.sdu.dk/undervis/NetStat.

International School on Mathematical and Statistical Applications in Economics

January 15–19, 2001, Västerås, Sweden

First Announcement

The International School on Mathematical and Statistical Applications in Economics will take place in Västerås, Sweden from 15 January to 19 January 2001. Participation in the School is open to researchers, students, practitioners in business and industry and other specialists from all countries.

It is organised in the frame of the EU Tacis-Tempus Project "Statistical Aspects of Economics" under the auspices of Mälardalen University, Umeå University, Stockholm University, University of Helsinki and Kiev University.

The programme covers Mathematical Econo-mics in its wide sense as the scientific area of mathematical and statistical applications in economics and it includes topics on Financial and Actuarial Mathematics; Survey Sampling in Economics; Mathematical Models in Micro- and Macro-Economics; Computer Based Modelling in Economics; and Educational Programmes and Teaching in Mathematical Economics.

The programme will consist of invited lectures (50 minutes), communications (20-25 minutes) and software demonstrations. The working language is English.

Invited lectures will be given by Håkan Andersson (FöreningsSparbanken, Stockholm), Thomas Björk (Stockholm School of Economics), Kimmo Eriksson (Mälardalen University, Västerås), Jan Grandell (Royal Institute of Technology, Stockholm), Mats Gyllenberg (University of Turku), Sune Karlsson (Stockholm School of Economics), Anders Klevmarken (University of Uppsala), Gunnar Kulldorff (Umeå University), Anders Martin-Löf (Stockholm University), Harri Nyrhinen (University of Helsinki), Lars-Erik Öller (National Institute of Economic Research, Stockholm), Bengt Rosén (Statistics Sweden), Dmitrii Silvestrov (Mälardalen University, Västerås) and Alexander Kukush (Kiev University), Bengt Swensson (Univer-sity of Örebro), Imbi Traat (University of Tartu), Mikhail Yadrenko and Nadija Zinchenko (Kiev University).

Abstracts of invited lectures and communica-tions will be distributed to participants upon arrival at the school.

The form for a preliminary registration and submission of abstracts can be obtained from the web-page of the School, which address is given below. The deadline is **December 15, 2000**.

The registration fee is $50 US.

Proceedings are planned to be published after the school. Those wishing to submit their papers are asked to do this by sending LaTex file of the paper to e-mail address of the school and by sending two paper copies to the mail address of the school given below. The deadline for submission of the papers is **December 15, 2000**. The LaTex templates for papers can be obtained from the web-page of the School.

The venue for the school will be the Mälardalen University (Västerås).

Västerås is a nice Swedish town with inte-resting historical and tourist sites for visitors. It is located on the Mälardalen lake, 100 km west of Stockholm. The social programme will include a welcome reception, excursions and a banquet. Accommodation will be available on different price levels.

The detailed information about scientific programme, accommodation, social program-me and ways to pay the conference fee will be included in the Second Announcement. It will be available before **November 1, 2000** at the web-page of the School.

Organising Committee: Dmitrii Silvestrov (Chairman, Västerås), Clas Nordin (Västerås), Evelina Silvestrova (Secretary, Västerås), Ingrid Westerberg-Eriksson (Umeå), Nadija Zinchenko (Kiev).

Scientific Programme Committee: Dmitrii Silvestrov (Co-chairman, Västerås), Anders Martin-Löf (Co-chairman, Stockholm), Alex-ander Borisenko (Kiev), Kimmo Eriksson (Västerås), Gunnar Kulldorff (Umeå), Evelina Silvestrova (Secretary, Västerås), Esko Valkeila (Helsinki), Mikhail Yadrenko (Kiev).

Address of the School:

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SWEDEN

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Fax: +46 - (0)21 - 101330
E-mail: msae2001@mdh.se
Web-page: http://www.ima.mdh.se/_msae2001-ima.htm

Phd-forelæsning

Fredag den 10. november kl. 13.15. i Auditorium D2

Institut for Matematiske Fag, Aarhus Universitet

Niels Væver Hartvig

Parametric Modelling of Functional Magnetic Resonance Imaging Data

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Ansættelsesproceduren vil følge Forskningsministeriets bekendtgørelse nr. 820 af 31. august 2000. Stillingen er klassificeret i lønramme 37. Stillingen besættes på overenskomstvilkår. KVL er indstillet på at forhandle et personligt tillæg til stillingen, så den samlede løn udgør ca. 463.800 kr. årligt eksklusiv pensionsbidrag.

For at søge stillingen er det nødvendigt, at ansøgeren rekvirerer det komplette stillingsopslag for stillingen, hvori indhold, kvalifikationskrav og krav til ansøgningerne er beskrevet. Stillingsopslaget kan rekvireres enten på KVLs WEB-side: http://www.kvl.dk/news/ eller ved henvendelse til **Den Kgl. Veterinær- og Landbohøjskoles Personalekontor, Bülowsvej 17, 1870 Frederiksberg C, Danmark, tlf.nr. 3528 2022.** Du bedes ved henvendelse henvise til **j.nr. 628/00247-5.**

Ansøgningsfristen for stillingen er **den 2. januar 2001 kl. 12.00**, og det **skal** af ansøgningen fremgå, at ansøgeren har indhentet det komplette stillingsopslag.

KVL varetager forskning og uddannelse på land-, skov- og havebrugsområderne, på veterinærområdet og på ernærings- og levnedsmiddelområdet. KVL har ca. 3.500 studerende, heraf 400 ph.d., 1.600 ansatte og en omsætning på 775 mio. kr. Som led i KVLs ligestillingspolitik opfordrer vi både kvinder og mænd uanset alder, køn, race, religion eller etnisk tilhørsforhold - til at søge stillinger ved højskolen.

Kalender 2000-2001

(arrangementer annonceret i MEDDELELSER)

Dato	Med.nr.	Aktivitet
1/11	7/00	Seminar. Jan Rosiniski: Approximations of small jumps of Levy processes with a view towards simulation. (ASOR)
6/11	6/00	Seminar. Iliana Kohler: Mortality dynamics in Bulgaria: Socio-economic determinants and long term trends. (OU)
7-8/11	***7/00***	***Todagesmøde. København. Frist for tilmelding 2. november***
10/11	8/00	Phd-forelæsning. Niels Væver Hartvig: Parametric modeling of functional magnetic resonance imaging data. (ATS-AU)
13/11	6/00	Seminar. Axel Skytthe: The Danish twin registry with special emphasis on the 1931-1952 twin cohorts. (OU)
16-18/11	5/00	Symposium in honor of Ole E. Barndorff-Nielsen. (ATS-AU)
20/11	6/00	Seminar. Antonio Ponce de Leon: Title to be announced. (OU)
20/11	8/00	Seminar. Xiaohong Chen: Principal components and the long run. (ASOR)
21/11-24/11	5/00	MaPhySto: Instructional workshop on Emperical Process Techniques for Dependent Data. (ASOR)
27/11	6/00	Seminar. Geir Storvik: Structural modeling of spatial and spatio-temporal Gaussian Processes. (OU)
29/11	8/00	Seminar. Ulrike Putschke: Asymptotic inference for affine stochastic delay equations. (ASOR)
4/12	6/00	Seminar. The prevalent use of contraception among teenagers in Denmark and the corresponding low pregnancy rate. (OU)
5/12	8/00	Seminar ved Dansk Center for Naturvidenskabsdidaktik. Tilmelding senest fredag den 1. december. (OU)
6/12	8/00	Seminar. Bjarne Andersen: Simuleret udglødning optimeret med resultater fra endelig-tids termodynamik. (ASOR)
4-6/1 01	8/00	MaPhySto: Workshop on Stochastic partial Differential Equations, Statistical Issues and Applications. (ASOR)
15-19/1 01	8/00	International School on Mathematical and Statistical Applications in Economics, Västerås, Sweden. Deadline for abstract 15.12.00
22-24/1 01	6/00	Symposium i Anvendt Statistik, København. Deadline for abstract 1.12.00.
2-6/7	7/00	International workshop on statistical modelling. (OU)

Deadlines i 2000

Frist for indlevering af bidrag:	**MEDDELELSER udkommer**
20. november kl. 12.00	1. december