

BREV
Ukonvoluteret



43

Retureres ved varig adresseændring

Næste nummer af "MEDDELELSER" udkommer 1. juni 2009.
Bidrag skal være redaktøren i hænde senest den 22. maj kl. 12.00.

MEDDELELSER

Dansk Selskab for Teoretisk Statistik

Rabat på statistik bøger for medlemmer af DSTS side 3

Seminarer

Michael Grabchak, H.C. Ørsted Institutet side 4

Ole Winther, Biostatistisk Afdeling, KU side 5

Stillingsopslag

Assistant Professorship Operations Research
Department of Mathematical Sciences,
Faculty of Science, University of Copenhagen side 6

2 PhD and 1 Post Doc in disease modelling
and spatial epidemiology
Faculty of Life Sciences, University of Copenhagen side 7

Post doc/Associate professor in statistics, Faculty of Agricultural Sciences 8

Nyt om Navne side 9

Dansk Selskab for Teoretisk Statistik Bestyrelse 2008	
Formand	fmd@dsts.dk
Niels Richard Hansen Afd. for Anvendt Matematik og Statistik Københavns Universitet Tlf: 35 32 07 83	
Næstformand	nfmd@dsts.dk
Esben Agerbo National Centre for Register-based Research Faculty of Social Sciences University of Aarhus Tlf: 89 42 68 15	
Kasserer	kass@dsts.dk
Malene Højbjerg Novo Nordisk A/S Tlf: 30 79 62 09	
Sekretær	sekr@dsts.dk
Mare Andersen StatGroup ApS Tlf: 61 77 72 48	
Webmaster	web@dsts.dk
Klaus Kaae Andersen Informatics and Mathematical Modelling, Section for Statistics, DTU Tlf: 45 25 34 19	
Redaktør	red@dsts.dk
Charlotte Hindsberger Novo Nordisk Tlf: 30 79 65 92	

Meddelelser er medlemsblad for Dansk Selskab for Teoretisk Statistik (DSTS), se <http://www.dsts.dk>.

Selskabets formål er at fremme den statistiske videnskab og dens anvendelser.

Indmeldelse og adresseændring i DSTS gøres via <http://www.dsts.dk/da/index.html>.

Selskabet har en elektronisk nyhedsliste E-Meddelelser, se <http://www.dsts.dk/da/index.htm>.

Bidrag og stillingsopslag til Meddelelser sendes til redaktøren - red@dsts.dk. Bidrag i elektronisk form modtages i PDF format med indlejrede fonte i sidestørrelse A4, egnet til sort/hvid tryk i A5 format. Alternativt modtages Word.

Annoncering af stillingsopslag i Meddelelser koster kr. 1.000,- pr. side. Opgiv venligst faktureringsoplysninger. Indstik til udsendelse i konvolut sammen med Meddelelser koster kr. 3.000,- pr. standard A4 side for første side og 500,- kr per efterfølgende side.

Meddelelser udkommer 9 gange om året, den første mandag eller tirsdag i måneden undtagen januar, juli og august måned.

Udgivelsesplan for Meddelelser 2009

Nr.	Bidrag senest	Udkommer
1	23. januar	2. februar
2	20. februar	2. marts
3	27. marts	6. april
4	24. april	4. maj
5	22. maj	1. juni
6	21. august	1. september
7	25. september	5. oktober
8	23. oktober	2. november
9	20. november	1. december

Special 20 % Books Discount for DSTS Members

Wiley-Blackwell are pleased to offer all members of the Danish Society for Theoretical Statistics a 20 % discount on all Wiley-Blackwell statistics books.

Take a look at the extensive books collection at www.wiley.com, just click on 'Mathematics and Statistics' to see the full range and the latest titles.

To claim your discount all you have to do is quote the special society promotional code SSS on your online order form, if you buy online at www.wiley.com, or quote SSS when ordering your books by phone, email, post or fax.

Placing your order is easy:

Online - Place your order at www.wiley.com

Phone - Place your credit card order at +44 1243 843 294

Email - Email your order to cs-books@wiley.co.uk

Post - Post your completed order form to: John Wiley & Sons Ltd., 1 Oldlands Way, Bognor Regis, West Sussex PO22 9SA, UK

Fax - Fax your completed order form to +44 (0) 1243 843 296



SEMINAR IN APPLIED MATHEMATICS AND STATISTICS

Wednesday, May 13, 2009, 15:15, aud. 10, H.C. Ørsted Institute

Speaker: Michael Grabchak, Cornell University

Title: Financial Returns, Tempered Heavy Tails, and Prelimit Theorems

Abstract:

There is a general consensus that financial returns possess heavy tails. How heavy these tails are, however, remains an open question. A common model is to assume that returns have regularly varying tails with tail index α . This parameter controls which moments are finite. Since returns over a certain time horizon correspond to the aggregation of returns over smaller time horizons, the parameter α should be the same for all aggregation levels. However, empirically estimated values of α tend to increase as the time horizon gets larger. This suggests that the tails are actually lighter than the model assumes. Nevertheless, the fact that the data appears to be heavy tailed suggests that the true distribution has tails that seem to be heavy up to a point, but are eventually lighter. We shall call such distributions tempered heavy tailed.

Although these models are in the domain of attraction of the Gaussian, they may have stable-like behavior at certain aggregation levels. Building on the prelimit theorems of Klebanov et al. (1999, 2000), we show that, in fact, even if a tempered heavy tailed distribution looks nothing like a stable, it may, at larger aggregation levels, look more and more stable-like, before ultimately converging to a Gaussian. Important examples demonstrate the existence of a natural scale associated with the model, at which the apparent shift in the tails occurs.

Joint work with G. Samorodnitsky.

APRIL 24, 2009

UNIVERSITETSPARKEN 5
DK-2100 COPENHAGEN Ø
DENMARK

<http://www.math.ku.dk/>

Seminar i anvendt statistik

Seminaret afholdes på det gamle Kommunehospital, Øster Farimagsgade 5. Der serveres te i Biostatistisk Afdelings bibliotek (opgang B, 2. sal) en halv time før.

Mandag d. 18. maj 2009, kl. 15.00, lokale 2.2.02.

Ole Winther

Intelligent Signal Processing, Informatics and Mathematical Modelling,
Technical University of Denmark

Bayesian networks and graphical models with machine learning applications

This talk will give a machine learning perspective on Bayesian networks and graphical models with application examples within network structure learning for gene expression data and hierarchical models for collaborative filtering. Central concepts for Bayesian networks such as conditional dependence/independence, Markov equivalence, graphical models and structure search/learning will be introduced. Recent work with Ricardo Henao on learning identifiable linear Bayesian networks from sparse factor models gives an example of a structure learning algorithm. The use of graphical model terminology is exemplified in work with Ulrich Paquet on large scale hierarchical Bayesian matrix factorization for collaborative filtering and the Netflix prize.

Assistant Professorship Operations Research
Department of Mathematical Sciences,
Faculty of Science
University of Copenhagen

A position as Assistant Professor in Operations Research is available with January 1, 2010 as preferred starting date at the Department of Mathematical Sciences at the University of Copenhagen. Applicants with expertise in Operations Research will be preferred. Duties may include the successful applicant's own research, development of the field, assessment tasks, grant applications, and research management such as supervision and training of research fellows and other staff. The successful applicant must also teach, prepare and participate in examinations, and fulfill other tasks requested by the Department. Information on the Department is linked at www.science.ku.dk/institutter, and inquiries about the position can be made to Erik Kjær Pedersen, Head of Department, Universitetsparken 5, DK - 2100 Copenhagen Ø, Denmark; Phone + 45 35320727; E-mail: erik@math.ku.dk.

Terms of appointment and payment accord to the agreement between the Ministry of Finance and The Danish Confederation of Professional Associations on Academics in the State (www.perst.dk/~media/Circular/2008/061-08-pdf.ashx). While negotiation for salary supplement is possible, the starting salary is currently up to DKK 390,181 *including annual supplement* (+ pension up to DKK 66,720).

Applications must be in English, emailed as a single PDF file to science-position@science.ku.dk (**Subject line: Your last name, 211-0215**), and include in the following order:

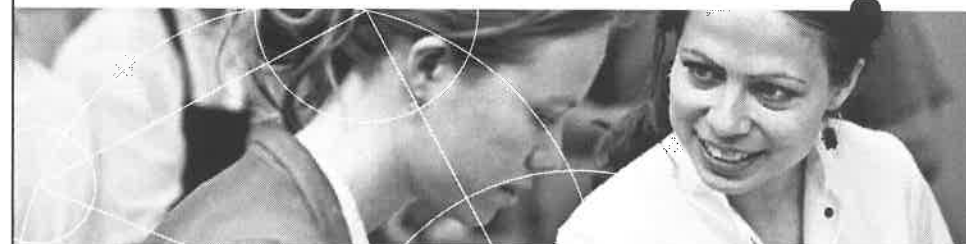
- Curriculum vitae (with applicants e-mail address & telephone number)
- Description (max. 5 pages) of current and proposed research including its relation to other research at the Department
- Documentation of teaching experience and other qualifications
- Full contact details (Name, address, telephone & email) of 2 professional references
- Complete publication list indicating max. 5 papers particularly relevant to the application
- Reprints of the 5 particularly relevant papers (included, most recent first, in the single file)

The University wishes our staff to reflect the diversity of society and thus welcomes applications from all qualified candidates regardless of personal background. The deadline for applications is **June 2, 2009** at noon, 12:00pm local Danish time. Applications or supplementary material received thereafter will not be considered.

Assessment of applicants will primarily consider their level of documented, original scientific production at an international level, including contributions to developments in their field. The teaching, managerial, out-reach, and innovative qualifications of applicants will also be considered. Assessment guidelines, pursuant to revisions, are available in English and Danish at www.science.ku.dk/ansatte/service/loen_og_ansaettelse/ansaettelse/vip_ansaettelser. Such guidelines include:

- Applicants will be notified of the composition of the assessment committee.
- Applicants must provide supplementary documentation if requested by the committee.
- Applicants may be summoned for an interview and/or requested to give a trial lecture.
- Each applicant will receive that part of the assessment relating to him/herself.

KØBENHAVNS UNIVERSITET



2 PhD and 1 Post Doc in disease modelling and spatial epidemiology

Faculty of Life Sciences

Department of Large Animal Sciences wishes to appoint 2 PhD fellows and 1 post doc within disease modelling and spatial epidemiology for a period of 3 years from 1st of June 2009 or soon thereafter.

With reference to the project manager, the tasks of the PhD fellows and post doc will consist mainly of duties in connection with research and development within disease modelling and spatial epidemiology aiming at developing and apply spatial and spatio-temporal statistical methods in context of modelling the spread of infections between herds in Denmark in order to improve the surveillance of animal diseases.

Graduates with a relevant or specified (see full job advertisement) Master's degree (for PhD fellows) and PhD or equivalent (for post doc) may apply for the fellowships. It is a condition that the relevant applicants for PhD posts can be admitted as PhD fellows at LIFE.

Employment and remuneration will be according to the Agreement between the Danish Ministry of Finance and the Danish Confederation of Professional Associations.

The full job advertisement with further information on job description, qualification requirements and formal requirements for the application is available at www.life.ku.dk/job.

The closing date for applications is **May 18th, 2009 at 12.00 noon.**

www.ku.dk



AARHUS UNIVERSITY



POST DOC/ASSOCIATE PROFESSOR

IN STATISTICS

At the Faculty of Agricultural Sciences a 2-year position as post doc or associate professor within statistics is available in the Department of Genetics and Biotechnology starting as soon as possible.

You will contribute to the development and teaching of statistical courses offered by the faculty and to a biostatistical consultancy service offered to all researchers at the faculty. The work will also involve writing new applications for research projects, often in cooperation with researchers from other departments.

In addition the work offers the possibility for more independent and/or methodological research. This includes developing and adapting statistical methods for problems in a range of focus areas as for example: time series data from online measurements, epidemiological studies, genomic data, and other areas related to the statistical research in the group.

See full job announcement at www.agrsci.dk

Further information can be obtained from Senior Researcher (head of research unit) Mogens Sandø Lund, tel. 8999 1222 or e-mail: Mogens.Lund@agrsci.dk

Application marked "GBI-2009-5-post doc/associate professor-BGS" should be sent to: Aarhus University, Faculty of Agricultural Sciences, Department of Genetics and Biotechnology, Postboks 50, 8830 Tjele, Denmark.

The closing date for applications is 28th May 2009 at 12.00 noon.

The University of Aarhus encourages all, irrespective of personal background, to apply.



The University of Aarhus has 35,000 students, 8,500 members of staff and a turnover of DKK 4.8 billion in 2008. The university's strategy and development contract are available at www.au.dk

Nyt om Navne

Professor Eva B. Vedel Jensen, Institut for Matematiske Fag, Aarhus Universitet har modtaget Villum Kann Rasmussens Årslegat til Teknisk og Naturvidenskabelig Forskning. Forskerprisen er på kr. 2.500.000. Prisen tildeles Eva B. Vedel Jensen som en anerkendelse af hendes banebrydende forskning inden for stereologi.

Hvis du havde haft et indlæg kunne det have stået her!

Kalender 2009

Dato	N o .	Aktivitet
6/5	Emed	Seminar på DTU. Gennady Samorodnitsky. <i>Geometric characteristics of the excursion sets over high levels of non-Gaussian infinitely divisible random fields</i>
13/5	4/09	Seminar in applied mathematics and statistics. Michael Grabchak. <i>Financial Returns, Tempered Heavy Tails, and Prelimit Theorems</i>
18/5	4/09	Biostatistisk Afdeling, KU. Ole Winther: <i>Bayesian networks and graphical models with machine learning applications</i>
20/5	Emed	Seminars in Aalborg: Robert L. Wolpert (Duke University). <i>Simulation and inference for Lévy random fields.</i> Mark Huber (Duke University). <i>Using the swap move with spatial point processes</i>
10-12/6	1/09	Aarhus University. <i>Sixth International Workshop on Computational Systems Biology WCSB 2009</i>
10-12/6	Emed	Tartu, Estonia <i>NBBC09 - The Second Nordic-Baltic Biometric Conference</i>
1-4/7	Emed	DTU. EMMDS 2009. <i>European Workshop on Challenges in Modern Massive Data Sets</i>
17-21/8	3/09	Københavns universitet. Ph.d. kursus. <i>Statistical analysis of gene expression data with R and Bioconductor</i>
24-25/8	3/09	Københavns universitet. Workshop. <i>Gene expression based on sequencing technologies</i>