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Næste nummer af "MEDDELELSER" udkommer i begyndelsen af april 1997.
Bidrag til dette nummer skal være redaktøren i hænde senest **mandag den 24. marts 1997**.
Bidrag bedes sendt til:

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

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

MEDDELELSER

Dansk Selskab for Teoretisk Statistik

22. aargang nr. 2

marts 1997

HUSK: Nye tider!

Aftenmøde kl. 17.00

Tirsdag d. 18. marts 1997
i Auditorium 10 på H.C. Ørsted Institut

Mads Nielsen
(Datalogisk Institut, Kbh. Univ. og 3D-Lab, Tandlægeskolen)

Datamatsyn som et inferensproblem

Vi definerer datamatsyn som disciplinen, hvor egenskaber ved den omgivende verden uddrages fra kunstige synssensorer; altså kameraer. Generelt kan de fysiske egenskaber ikke deduceres, og vi benytter Bayes inferens som grundlæggende metode. En a priori distribution af en scenes geometriske egenskaber kan deduceres fra symmetrier ud fra princippet om "least commitment". Eksempelvis infereres scene-geometri fra stereosyn som MAP estimation. Foredraget dækker deduktion af naturlig parametrisering, Tikhonov-regularisering af dårligt stillede problemer, deduktion af geometrisk prior, og giver eksempler fra rekonstruktion af støjfyldte funktioner og stereosyn.

Nøgleord: Stereosyn, Bayes-estimation, MAP-estimation, støjreduktion, kanonisk parametrisering.

Adresse: 3D-Lab, Tandlægeskolen, Nørre Alle 25, 2200 København N, malte@diku.dk

Efter mødet indtages en øl på "Barcelona" efterfulgt af middag med foredragsholderen sammesteds. Alle er velkomne (for egen regning).

Tilmelding til spisning: Peter Dalgaard (35 32 79 18) eller Susanne Kragsskov (35 32 79 02).

Meddelelser får ny redaktør fra næste nummer

- se bagsiden

Dansk Epidemiologisk Selskab og Dansk Selskab for Teoretisk Statistik afholder videnskabeligt møde om

Missing data in epidemiology

Onsdag d. 16. april 1997.

Haderup Auditoriet, Panuminstituttet, Blegdamsvej 3, 2200 Kbh N

It is a well known situation, that not all eligible subjects participate (or are invited to participate) in all planned parts of a study. Missing data is a substantial methodological problem in epidemiological studies.

This meeting will address the issue by giving an overview of problems and analytical approaches.

Programme:

- 10.30-11.30: *Missing data in epidemiology: An overview of problems and analytical approaches.*
David Clayton, MRC - Biostatistical Unit.
- 11.30-12.00: Discussion.
- 12.00-13.00: Lunch
- 13.00-13.30: *Bone metabolism after Tamoxifen treatment. A multivariate response model with missing data.*
Peter Dalgaard, Department of Biostatistics, University of Copenhagen.
- 13.30-14.15: *Survival analysis with missing covariate measurements.*
Torben Martinussen, Department of Biostatistics, University of Copenhagen.
- 14.15-14.45: Coffee
- 14.45-15.30: *The Imputation-Maximization Algorithm.*
Søren Feodor Nielsen, Institute of Mathematical Statistics, University of Copenhagen.
- 15.30-16.00: *Summing up.*
David Clayton, MRC - Biostatistical Unit.

Tilmelding:

Deltagelse i mødet er gratis. Af hensyn til bestilling af frokost og kaffe er tilmelding til mødet nødvendig. Skriftlig tilmeldingen skal være DES i hænde senest d. 7. april 1997:

Dansk Epidemiologisk Selskab, Svanemøllevej 25, 2100 København Ø

Fax: 31 20 80 10

E-mail: des@di.dk

Vedr. planerne om Nordisk Møde på Grønland

[Tilføjelse til bestyrelsens beretning]

DSTS skal stå for afholdelsen af det Nordiske Møde om Matematisk Statistik 1998. Bestyrelsen har påbegyndt arbejdet hermed og der er nedsat program- og organisationskomiteer. Som det er bekendt har bestyrelsen været inde på at foreslå Søndre Strømfjord som venue. Det er nødvendigt at knytte en række kommentarer hertil.

Når man planlægger et større arrangement som det Nordiske Møde er det klart at man ønsker at gøre det så succesfuldt som muligt. Dels naturligvis at der kommer mange mennesker og at der holdes interessante foredrag, men også at det foregår i nogle omgivelser som man husker bagefter. Et videnskabeligt møde fungerer jo ikke kun i kraft af kvaliteten de afholdte forelæsninger, men også af de personlige kontakter der knyttes mellem deltagere og af det miljø og den stemning de faglige kontakter foregår i. Det er bestemt ikke uden betydning hvilket sted man vælger at lægge en konference.

Da vi fik at vide at grupperejser til Grønland er blevet en realistisk mulighed, som uden videre benyttedes af skoleklasser og lignende, syntes vi at det var noget der måtte undersøges nærmere. De oplysninger vi fik, viste at det klart var realistisk at holde en konference i den forladte amerikanske base ved Søndre Strømfjord. Det ville ske med nogle kompromisser, især hvad angår indkvarteringen, men der skulle ikke være noget til hinder for en tilfredsstillende afvikling af konferencens faglige indhold.

Vi var i bestyrelsen klar over at det ville være en kontroversiel beslutning at holde møde på Grønland og at stærke modstridende kræfter var i spil. På den ene side var det en spændende chance, som ikke sådan lige opstår på anden vis. På den anden side var der spørgsmålet om prisen ville blive for høj og om det nu også var rimeligt fx. at afskære muligheden for den traditionelle studentercykeltur. (Men der havde nu unægtelig ikke været den store studentertilslutning til Lahti-mødet i sommers.) Det ville også være at foretrække hvis der havde været en specifik Grønlandsk kontakt, selv om det jo hyppigt sker at konferencer lægges uden umiddelbar forbindelse med et universitet. Vi planlagde naturligvis at spørge Landsstyret om hvilke perspektiver der kunne være, men der er ikke umiddelbart et statistikmiljø i Grønland at kontakte.

Da vi hørte prisen på 7500 kr tog vi en vejledende afstemning i bestyrelsen. Det behøver ikke at være nogen hemmelighed at der var flere vandrette end lodrette tommelfingre, men der var ikke nogen der ligefrem vendte tommelfingeren nedad, og der var således et flertal for at gå videre. Hovedgrunden til at vi var i tvivl var prisen. Havde det været 5000 var vi uden videre sprunget til, 10000 og det var blevet blankt afvist. Men 7500 for *alt* er nok dyrere end hvad nordiske møder plejer at koste, men på den anden side ikke meget anderledes end mange europæiske

konferencer.

Det var klart at der skulle gøres en større indsats for at holde prisen nede via sponsoring, specielt skulle alle muligheder undersøges for at begrænse udgifterne for deltagere fra de øvrige nordiske lande. Der var en række muligheder i den retning, som vi så besluttede at arbejde videre med.

Den reaktion vi har mødt rundt omkring på forslaget, både herhjemme og i udlandet, har i reglen været en vis overraskelse, fulgt af en bemærkning om at “det var da et frisk initiativ” og at det i øvrigt var et spændende perspektiv. Dog ikke uden en vis skepsis overfor om det nu også ville kunne gå.

Der har imidlertid også været kritik, især fra en temmelig stor gruppe på Århus-kanten, deriblandt nogle af de mere indflydelsesrige personer. Bortset fra de modargumenter som vi godt selv kendte, så mener de at der vil være meget lille fremmøde, at faciliteterne ikke er gode nok hvad angår værelser og auditorier. Dette er vurderingsspørgsmål og hvad faciliteterne angår muligvis også baseret på utilstrækkelig information om forholdene. Hvad værre er, de mener også at selve foreningens omdømme er bragt i fare. Det kan bestyrelsen selvsagt ikke være enig i, men det lader ikke til at de kritiske holdninger står til at ændre.

I denne situation mener bestyrelsen, at det må være ligegyldigt hvem der har objektivt ret i vurderingen af om en konference på Grønland ville blive en succes eller ej. En så speciel afvikling af det Nordiske Møde kræver et højt ambitionsniveau og en stor arbejdsindsats, især fra organisationskomiteens side, og kan ikke gennemføres med en udbredt modvilje eller blot en lunken opbakning i Selskabet. Derfor er vi, medmindre vi får et meget klart signal fra generalforsamlingen om det modsatte, indstillet på at opgive Grønlandsplanerne og finde et andet venue.

Ved en fejl bragte vi i sidste nummer registreringsblanketten til nedenstående møde uden yderligere oplysninger.

International Biometric Society Nordic Regional Meeting

**Biometric meeting
Aas, Norway, June 18-20, 1997**

**Preconference course
Generalized Linear Mixed Models
Aas, Norway, June 16-17, 1997**

The programme will cover biometric research and development over the full range of applied fields, including agriculture and forestry, medicine, biology, the environment and other areas of life sciences. Efforts are made to involve biometricians from the German Region, but the conference is open to scientists from all countries.

CONFERENCE VENUE

The venue of the conference will be the Agricultural University of Norway, at Aas.

Aas is located only 30 km South of Oslo, and is easily accessible from Oslo by train or by car. In 1997 the Agricultural University of Norway will be 100 years as an academic institution.

PRELIMINARY LIST OF TOPICS AND INVITED SPEAKERS

The different sessions, with the confirmed invited speakers will be:

- **Multivariate discrete models, including a case study** (Chair: Adam Gottschau)
 - Geert Molenberghs, Diepenbeek
 - Jari Haukka, Helsinki
 - Peter Dalgaard, Copenhagen
 - Walter Stroup, Nebraska
- **Reference values** (Chair: Sture Holm)

- **Stereological methods in forestry and agriculture** (Chair: Lennart Bondesson)
 - Göran Stahl, Umeå
 - Salme Kärkäinen, Jyväskylä
 - Jørgen Nielsen, Foulum
- **Image analysis and spatial statistics** (Chair: Tormod Næs)
 - Ulf Indahl, MATFORSK, Aas

- **Latent variable models**
 - Gerhard Arminger, Wuppertal
 - Anders Skrondal, Oslo

- **Methodological issues in perinatal data analysis** (Chair: Stein E. Vollset)
 - Clarice Weinberg, North Carolina
 - Rolv Skjærven, Bergen
 - Håkon Gjessing, Bergen

- **Model selection, model validation and model building strategies**
 - Saskia le Cessie, Leiden

- **Attributable fractions** (Chair: Esa Läärä)
 - Olaf Gefeller, Gottingen
 - Geir Egil Eide, Bergen
 - Hannu Oja, Oulu

- **Semiparametric regression models** (Chair: Ludwig Fahrmeir)
 - Gerhard Tutz, Berlin
 - R. Labouriau, Foulum

- **Informative missing values** (Chair: Lene Theil Skovgaard)

CALL FOR PAPERS

Participants are invited to present contributed papers. Speakers in the contributed paper sessions will be given 20 minutes each, including discussion. The deadline for submitting abstracts for contributed papers is April 15, 1997. The abstracts shall be mailed to Are Aastveit, Department of Mathematics, Agricultural University of Norway, P.O. Box 5035, 1432 Aas-NLH, NORWAY

SOCIAL PROGRAMME

The social programme will include a trip to Oscarsborg fort which is located on an island in the Oslofjord. The conference banquet will take place at a hotel on the fjord.

FINAL ANNOUNCEMENT

The third and final announcement of the conference and the preconference course will be available around March 1, 1997. The final registration date will be April 15, 1997.

PRECONFERENCE COURSE

Introduction to Generalized Linear Mixed Models

There will be a preconference course, held at Aas, June 16-17. The topic for the course will be: **Introduction to Generalized Linear Mixed Models**.

The speaker in the course will be Walter Stroup. He is Professor of Biometry, University of Nebraska and has worked with the theory for Generalized Linear Mixed Models, together with the development of the PROC MIXED procedure and GLIMMIX-macros for SAS.

Course description:

Generalized Linear Mixed Models (GLMM) generalize linear model theory to incorporate models with fixed and random effects and models with non-normal, possibly correlated errors. GLMM's have given researchers in a wide variety of disciplines a powerful class of new tools for data analysis. For example, complex designs - like repeated measures, split-plot, or multi-location - with categorical or discrete responses, can be addressed. GLMM's also offer a comprehensive generalization of linear model theory. GLMM's are a major topic of statistical research and are a subject of intense interest in the medical, agricultural and environmental sciences.

The course provides an introduction to GLMM's. The course features an overview of GLMM theory and methodology as well as several examples emphasizing practical applications. GLIMMIX, a SAS macro that extends PROC MIXED to generalized linear models, will be used. The course is divided into three main sections

- a general introduction to mixed models
- integration of mixed models and generalized linear models to get GLMM's
- examples using GLIMMIX.

The lectures will be held in an auditorium at the Agricultural University, the exercises in a datalab.

Registration for the preconference course will be on the registration form for the conference. Deadline for registration will be April 15, 1997. The number of participants will be limited

ACCOMMODATION

Accommodation during the conference and preconference course in single rooms at student dormitories will be available at a price of NOK 285 per day, including breakfast. The student dormitories are located approximately 600 m from the conference venue. Hotel is available at Aas Hotel at a price of NOK 550 per day, including breakfast. The hotel is located at the center of Aas close to the railway station, and only 1 km from the conference venue.

CONFERENCE AND PRECONFERENCE COURSE FEES

The conference fee will be NOK 1.500. This includes lunch during the conference, conference banquet and the conference tour.

The fee for the preconference course (including lunch) will be NOK 2.500.

WORLD WIDE WEB

Information about the conference and preconference course will be updated on our web pages: <http://www.nlh.nh.no/institutt/imf/nbc97/>

ORGANIZERS

Programme committee:

Lene Theil Skovgaard, Denmark (chair); Holmgeir Bjørnsson, Iceland; Lennart Bondesson, Sweden; Ludwig Fahrmeir, Germany; Sture Holm, Sweden; Esa Läärä, Finland; Aage Nielsen, Denmark; Tormod Næs, Norway; Jukka Ofversten, Finland; Stein Emil Vollset, Norway

Local committee: Are Aastveit (chair), Trygve Almøy, Doris Tove Kristoffersen, Petter Laake

CONTACT ADDRESS:

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Statistical and computational methods for the analysis of spatial data

The European Union is funding a research network on *Statistical and computational methods for the analysis of spatial data*. The network is funded under the EU 'Training and Mobility of Researchers' (TMR) initiative, and will last for almost four years, during which time it will employ postdoctoral researchers in seven different research centres in various EU countries. The network will also sponsor a number of workshops on areas of Spatial Statistics.

The network will be coordinated by Gareth Roberts (Cambridge), and the seven nodes in the network and their node coordinators are:

1. Cambridge, UK (Gareth Roberts, e-mail G.O.Roberts@statslab.cam.ac.uk)
2. Lancaster, UK (Peter Diggle, e-mail P.Diggle@lancaster.ac.uk)
3. Aalborg, Denmark (Jesper Møller, e-mail jm@math.auc.dk)
4. Rome III, Italy (Arnoldo Frigessi, e-mail frigessi@mat.uniroma3.it)
5. Rouen, France (Christian Robert, e-mail robert@ensae.fr)
6. Gothenburg, Sweden (Holger Rootzen, e-mail rootzen@math.chalmers.se)
7. Athens, Greece (Petros Dellaportas, e-mail pdel@isosun.ariadne-t.gr)

Other research teams associated with the network include researchers from Warwick (UK), Pavia (Italy), Vigo (Spain) and the Norwegian Computing Centre (Oslo, Norway).

AREAS OF RESEARCH

The statistical analysis of spatial data is complicated by the need for reasonable modelling of the spatial structure. The necessary complexity of models means that analytic solutions to statistical procedures are rarely available, and therefore it is important to develop efficient computational techniques for the analysis of these models. The purpose of this network is to bring together leading researchers and train young researchers in the modelling, statistical analysis, and development of computationally efficient procedures for the analysis of spatial data.

The project will be structured into five areas, which overlap considerably:

1. stochastic geometry and the development of spatial models, particularly for spatial point processes;
2. extensions of geostatistical methods to non-Gaussian spatial and spatio-temporal data;
3. statistical and computational procedures for the analysis of latent structures in data, including graphical and hierarchical models;
4. the theoretical analysis of Markov chain Monte Carlo algorithms, computational procedures which underpin the other areas of application;
5. the development and statistical analysis of spatial models for extremes.

The research team brings together experts with a wide range of areas of expertise. These range from the theoretical (for example the probabilistic properties of stochastic models for point processes, and the theoretical properties of the algorithms to be implemented), to the analysis of spatial data in industrial and environmental applications.

POSTDOCTORAL RESEARCH POSITIONS

The contract will fund a total of approximately 21 years of employment for young postdoctoral researchers. Some of the researchers may spend time at different locations within the network, acquiring broad and complementary skills in distinct academic environments. It is expected that most postdoctoral research positions will begin during Summer or early Autumn of 1997 and last for up to three years. All postdoctoral researchers will be employed at one of the participating nodes of the network.

Applications for the positions will be handled centrally. A further notice, containing full particulars, will be issued shortly. In the meantime, those interested in the positions are invited to contact the network coordinator Gareth Roberts, or any of the node coordinators, informally. It is expected that the appointments will be made by May 1997.

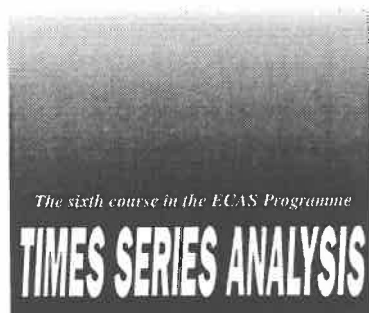
Applications will be restricted to those who are nationals of a member state of the EU or of Liechtenstein, Norway, Israel or Switzerland. Under the terms of the TMR initiative, applicants will not be eligible for appointment to a position in a country of which they are a citizen.

The homepage of the network has been established at the Web site: <http://www.statslab.cam.ac.uk/~gareth/ss.html>.

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Fax: +44 1223 337956
gareth@statslab.cam.ac.uk

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Location: El Escorial (Madrid, Spain)

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Manfred Deistler (Technische Universität Wien)
S. Heiler (Universität Konstanz)
Agustín Maravall (Bank of Spain)
Daniel Peña (Universidad Carlos III de Madrid, Chairman)
G. Tunnicliffe Wilson (Lancaster University)

Organizing Committee

Daniel Peña (Chairman, U. Carlos III de Madrid)
Agustín Alonso (Real Colegio Universitario María Cristina, UCM)
David Hand (Open University)
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Juan Romo (U. Carlos III de Madrid)
Esther Ruiz (U. Carlos III de Madrid)
María Jesús Sánchez (U. Politécnica de Madrid)
Arthur Treadway (U. Complutense de Madrid).

Information Address

Esther Ruiz
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web:
<http://jupiter.uc3m.es/htdocs/new/estadistica/tablon/ecas97.html>

Sponsorship

European Community
Universidad Carlos III de Madrid

Scientific Programme

Lectures:

M. Deistler (Technische Universität Wien).
C. Gouriéroux (CREST, Paris).
S. Heiler (Universität Konstanz),
K. Hornik (Technische Universität Wien),
S. Johansen (University of Copenhagen),
A. Maravall (Bank of Spain),
D. Peña (U. Carlos III de Madrid),
G. C. Tiao (University of Chicago),
R.S. Tsay (University of Chicago),
G. Tunnicliffe-Wilson (Lancaster University).

Programme

* Introduction. Data, problems, models and examples. Univariate Linear time series models. Stochastic Processes. Spectral representation. State Space models. AR/MA/ARMA models. Univariate identification. Estimation and Diagnosis of linear time series. Prediction and Model Selection.

* Outliers, Missing Values and Influential Observations. Non linear Time series models. Seasonality. Signal extraction. Automatic modeling methods for univariate series. Case Studies. Stochastic Volatility. GARCH Models. Categorical and Discrete Data. Non parametric methods. Kernel estimates.

* Multivariate Linear Systems. VARMA modeling. Estimation and Forecasting of Vector Time series. Cointegration and Common Factors. Neural Networks. Case Studies. Bayesian Methods.

* Panel discussion: In what directions is research in time series leading?

General Information

Language

All lectures will be given in English; work material will also be in English.

Application

The number of participants is limited to 80. Applicants should fill in the attached application form and enclose with it a short Curriculum Vitae (no more than two pages). The deadline for applications is April 1, 1997. Applicants will be informed by May 15, 1997

Scholarships

The participation of young researchers is favoured through scholarships (to cover some or all the registration fee and accommodation costs, but not including travel). Scholarships are limited. Candidates are requested to enclose with their application form a complete curriculum vitae.

Accommodation

Participants will be accommodated at the historical building of the Real Colegio Universitario María Cristina where the course is to be held. All rooms are single. There are two types of rooms depending on whether the bathroom is within the room or is shared between two adjacent rooms. Prices are 9.500 Ptas. per person and per day and 7.500 Ptas. per person and per day respectively. Prices are in Spanish Pesetas and included full board. Alternatively accommodation can be arranged at nearby hotels (details available on request).

Travel Information

Nearest airport is Madrid. El Escorial is located 60 Km. west of Madrid. There is access from the airport to Madrid by bus and from Madrid to El Escorial by train or by bus. Details will be given to accepted participants.

Registration Fees

All prices are in Spanish Pesetas:

Special reduced fees for University members.....	45.000
Other participants.....	65.000

Fees include course facilities, documents, coffee breaks and social programme.

Payment

Approved participants must pay their registration fees by June 15, 1997



Forsikringsmatematisk kollokvium

Christian Max Møller
(KUFML)

H.C. Ørsted Institute, Lecture Hall 10

Tuesday March 11, 15.15: "A Risk Model with Delayed Costs"

ABSTRACT: In the talk we will propose a risk jump process for analysing delayed events, and we will stress some general formulas for practical actuarial purposes. The model could be relevant in a non-life insurance context for analysing delays in claims settlement, the so-called RBNS (reported but not settled) reserving, and we will primarily pay attention to this issue. The basic mathematics is the theory of counting processes. We will illustrate the method with some examples.

Volker Schmidt
(Universität Ulm)

H.C. Ørsted Institute, Lecture Hall 10

Tuesday March 18, 15.15: "Functionals of Random Marked Point Processes with Heavy Tails"

Advanced 1990's Statistics and Data Analysis

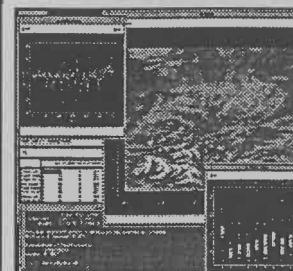
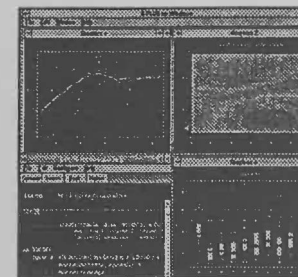
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