PP
Danmark

Returneres ved varig adresseændring

Næste nummer af "MEDDELELSER" udkommer i ca. 6. januar.
Bidrag til dette nummer skal være redaktøren i hænde senest **tirsdag den 21. december 1993.**

Meddelelser, v/ Helle Holst
IMSOR, BYGNING 321
DTH
2800 Lyngby
eller med e-mail til: hh@imsor.dth.dk

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

Trykt på IMSOR

Ansvarshavende Helle Holst

M E D D E L E L S E R

Dansk Selskab for Teoretisk Statistik

18. årgang nr. 10 december 1993

GLÆDELIG JUL

.....og et lille hjertesuk fra kassereren:
Hvis man vil abonnere på SJS via DSTS, er det ikke nok at skrive på girokortet, at man gerne vil have SJS. Man skal også betale for det.....

Ph.D.-Forsvar

Fredag den 3. december 1993, kl 14.00-16.00, forsvarer Kirsten Frederiksen sin Ph.D.-afhandling, der har titlen "Anvendelse af statistiske metoder i revision". Ph.D.-arbejdet er udført ved Handelshøjskolen i København.

Forsvaret finder sted i lokale 813, Nansensgade 19, 8. sal. Forsikringsmatematisk

INSTITUT FOR MATEMATISK STATISTIK
KØBENHAVNS UNIVERSITET

Seminar i matematisk statistik og sandsynlighedsregning

Seminarerne afholdes kl. 15.15 præcis i aud. X på H.C. Ørsted Institutet. Der serveres te i lokale E 325 kl. 15.00.

Onsdag d. 1. december 1993:

Timo Teräsvirta (Helsinki, pt. Økonomisk Institut, KU)
Testing parameter constancy in linear models against stochastic stationary parameters

Abstract: The topic is testing parameter constancy in linear models when the alternative hypothesis is that the parameter vector or a subset of parameters are stochastic and follows a stationary vector autoregressive process of given finite order. This kind of a model is only identified (under certain conditions) under the alternative, which usually precludes finding a test statistic with an analytic null distribution. In the present situation, however, it is possible to derive a test statistic with an asymptotic chi-squared distribution and this is discussed. The small-sample properties of the statistic are investigated by simulation.

Ondsag d. 8. december 1993:

V. Malinovskii (Moskva, pt. KUFL)
Power functions and the deficiency (in the sense of Hodges and Lehmann) of asymptotically efficient tests in the case of Markov observations

Abstract: The testing problem is considered. The observations form the Harris recurrent nonstationary Markov chain and the sample size n is going to infinity. LeCam's contiguous alternatives are considered. It turns out (and was found first by van Zwet, Chibisov, Bickel, Pfanzagl, etc. in i.i.d. case) that first order efficient tests are typically second order efficient in this setup. The difference between the envelope power function and the power functions of efficient test statistics are of the order $1/n$. This difference (Hodges-Lehmann deficiency) is found explicitly.

Statistisk Forskningsenhed

SEMINAR I ANVENDT STATISTIK

Seminarerne afholdes kl. kl. **15.15** i lokale 21.1.25a, Panum Instituttet, Blegdamsvej 3. (Indgangen Nørre Allé 20 ved Tandlægehøjskolen kan også benyttes).

Der serveres te i Statistisk Forskningsenhed på gangarealet 33.4.11 kl. 14.45.

Mandag den 13. december 1993

Anatoli Yashin, Institut for Sygdomsforebyggelse og Helsetjenesteforskning,Odense Universitet

Titel:

New ideas and new results in bivariate survival analysis: Frailty and longevity among Danish male twins.

Resumé:

Frailty models have been developed for the analysis of bivariate survival data. The notion of shared frailty in these models, however, is different from the notion of indiviual frailty in demographic models. Shared frailty model has important shortcomings. We develop a new model of bivariate survival based on the notion of correlated individual frailty. The properties of this model suggest a new approach to the analysis of bivariate data. The approach does not require a parametric specification - but permits estimation of - the form of the survival function for individuals. The fundamental relationships of heterogeneity analysis are extended to the bivariate case. The expression for local association measure is derived. The relationship between two-parametric family of copulas and new bivariate survival function is established. Correlated frailty model is successfully used for combining bivariate survival data for Danish identical (MZ) and fraternal (DZ) twins. This property allows for a new version of the correlated frailty model which is appropriate for the analysis of genetic an environmental components of frailty. The model allows us to merge the methods of traditional quantitative genetics with the techniques of survival analysis. As a result the heritability of individual frailty for Danish twins is estimated. Several models of quantitative genetics are considered and compared using likelihood ratio test and (AIC) test.

Statistiker / Epidemiolog

Afdeling for vektorbiologi og transmission på
Dansk Bilharziose Laboratorium, Charlottenlund

Statistiker med epidemiologisk / biologisk baggrund eller epidemiolog / biolog med et indgående kendskab til statistik opfordres hermed til at søge en ledig stilling ved Malaria gruppen på Dansk Bilharziose Laboratorium.

Dansk Bilharziose Laboratorium er en undervisnings-, forsknings- og serviceinstitution associeret Københavns Universitet, der hovedsageligt beskæftiger sig med vandrelaterede parasitære tropesygdomme. Laboratoriet finansieres primært af Danida og har et tæt samarbejde med institutioner i udlandet, specielt Afrika.

Den ansatte bliver tilknyttet et lille team, der beskæftiger sig med malariatransmission i Afrika og i Østen. Det forventes, at den ansatte tager aktivt del i afdelingens forskingesinitiativer og hjælper de andre videnskabelige afdelinger på instituttet, både med projektdesign og dataanalyse. Vejledning af Ph.D. og andre studerende i Danmark så vel som i udlandet må påregnes. Ansættelsen er nomineret til 4 år med mulighed for forlængelse. Aflønning sker efter gældende overenskomst mellem relevant faglig organisation og Finansministeriet. Da der er megen rejseaktivitet i forbindelse med ansættelsen, må man være indstillet herpå.

Ansøgninger, inklusive c.v. og navne og adresser på to referencepersoner, bedes sendt inden den 14. januar 1994 til nedenstående adresse. Såfremt der måtte være spørgsmål vedrørende stillingen, kan der rettes henvendelse til souschef, Thomas K. Kristensen.

Dansk Bilharziose Laboratorium
Jægersborg Allé 1D
2920 Charlottenlund
Tlf. 31 62 61 68

News from the Nordic Region of the Biometric Society

The Nordic Regional committee takes this opportunity to inform about current and future activities, launch a membership drive and announce a Young Scientist Travel Award to the XVIIth International Biometric Conference in Hamilton, Ontario, Canada on 8-12th August 1994.

Plans for the future

An administrative session was held in Bagsværd to discuss the role of the Nordic Region both as separate organisation and in relation to the Biometric Society. The region's multi-country structure is a great potential for collaboration, while it also puts special demand on organisation. New channels for information and activity were discussed.

Regional meetings are naturally scheduled for uneven years, while even years host the International Biometric Conferences. A Nordic meeting covering all areas of biometric research is under planning for June 1995 in Gothenburg. This meeting will involve some form of collaboration with the British Region. Specialized seminars will, however, continue to form an important part of regional activities. For example the next Symposium on Biometrical Problems in Agriculture, Forestry and Animal Investigations is scheduled for 1997 in Norway.

Membership drive

The Regional committee has found that information spread in the Nordic Bulletin is not reaching all those potentially interested. As information: Membership in the Biometric Society is obtained via membership in a region. The current fee for the Nordic Region is NOK 350 for ordinary members and NOK 150 for students. In return you get Biometrics, the Biometric Bulletin, the Nordic Bulletin and reduced conference fees. The Biometric Bulletin is the newsletter of the Biometric Society and as such opens a window to international activities. The Nordic Bulletin contains information about local events.

Application for membership is made by sending the application form found at the back of any issue of Biometrics to the treasurer for the Nordic Region: Steinar Tretli, National Cancer Registry, Montebello, N-0310 Oslo 3, Phone +47-22-451330, Fax +47-22-451370.

Young Scientist Travel Award to IBC 94

In an effort to encourage and support participation of young biometricians/biostatisticians at international meetings, an award for best scientific paper (or PhD thesis) for 1993 is announced. Applicants should be under the age of 35.

The chosen paper (or parts of it) should be submitted for presentation at IBC 94 in Hamilton, Ontario, Canada on 8-12th August 1994. The award covers cost for travel, accomodation and participation up to the amount of NOK 10 000. Information about IBC 94 is given in the August 1993 issue of the Biometric Bulletin. Deadline for submission of abstracts is February 1, 1994.

Papers may be offered on any topic of biometric interest. A blend of good theory and sound empirical application is favoured. The paper should be unpublished or in the process of being published in an international journal. Manuscripts should be sent to Mervi Eerola, Dept. of Statistics, PB 33, SF-00014 University of Helsinki, Finland, before the end of this year. For further information, please contact Mervi Eerola (phone +358-0-1912533, email "Mervi.Eerola@cc.helsinki.fi") or Petter Laake, Section of Medical Statistics, University of Oslo, P.b. 1122 Blindern, N-0317 Oslo (phone +47-22-851235, fax +47-22-851313, email "Petter.Laake@basalmed.uio.no").

The Nordic Regional committee for 1993

Juni Palmgren, Helsinki (president)	Sigrún Helgadóttir, Reykjavik
Trond Haider, Oslo (secretary)	Niels Keiding, Copenhagen
Steinar Tretli, Oslo (treasurer)	Petter Laake, Oslo
Lennart Bondesson, Umeå	Søren Andersen, Copenhagen *
Mervi Eerola, Helsinki	Hólmgeir Björnsson, Reykjavik *
	Hans Wedel, Gothenburg *

* Member of Council for the Biometric Society

ISF 94 - The Fourteenth

INTERNATIONAL SYMPOSIUM ON FORECASTING

June 12 - 15, 1994

To be held at the

Stockholm School of Economics

STOCKHOLM, SWEDEN

Sponsored by the

International Institute of Forecasters

in collaboration with

Department of Economic Statistics
at the Stockholm School of Economics

Conference Theme: Industrial Forecasting

Keynote Speeches by prominent researchers and practitioners

Exhibits on software, books and consulting services

More than 50 Sessions covering all aspects of forecasting

Panel Discussions and Round Table Sessions on current issues in forecasting

Pre-Conference Forecasting Workshop

Optional **Spouses' Program**

Keynote speakers include:

Nariman Behravesh (DRI/McGraw Hill) on Data Quality and Data Availability, Joseph Buongiorno (University of Wisconsin) on Forecasting for the Forestry Industry, Chris Chatfield (University of Bath) on What is the Best Method for Forecasting, James Stock (Harvard) on Structural Breaks and Forecasting, and Halbert White (University of California at San Diego) on Neural Networks.

If you would like to get more information on ISF-94 please return the form below to:
Dr. Sune Karlsson, Stockholm School of Economics, P.O. Box 6501, S-113 83 STOCKHOLM, Sweden. You can also call + 46 8 736 9239, fax: + 46 8 30 21 15, or E-mail (ISF94@hhs.se).

FOURTEENTH INTERNATIONAL SYMPOSIUM ON FORECASTING
June 12 - 15, 1994

Name: _____

Profession/Title: _____

Company/Institution: _____

Mailing address: _____

_____

Country: _____

KALENDER

SFE: Seminar i anvendt statistik
Afholdes (hvis ikke andet er angivet) i lok. 21.1.25a på Panum Instituttet, Blegdamsvej 3, 2200 København N.
Arrangeres af: Statistisk Forskningsenhed, Københavns Universitet, Panum Instituttet.

KUIMS: Seminar i matematisk statistik og sandsynlighedsregning.
Afholdes (hvis ikke andet er angivet) i aud. X på H.C. Ørsted Institutet, Universitetsparken 5, 2100 København Ø.
Arrangeres af: Institut for Matematisk Statistik, Københavns Universitet, H.C. Ørsted Institutet.

DECEMBER

1. dec.: Timo Teräsvirta (Helsinki pt. Økonomisk Institut, KU): Testing parameter constancy in linear models against stochastic stationary parameters.
KUIMS, kl. 15.15.

3. dec.: Kirsten Frederiksen (KUIMS): Ph.D.-forsvar.
Nansensgade 19, 8. sal, lokale 813, kl. 14.00-16.00.

8. dec.: V. Malinovskii (Moskva, pt. KUFL): Power functions and the deficiency (in the sense of Hodges and Lehmann) of asymptotically efficient tests in the case of Markov observations.
KUIMS, kl. 15.15.

13. dec.: Anatoli Yashin (Institut for Sygdomsforebyggelse og Helsetjenesteforskning, Odense Universitet): New ideas and new results in bivariate survival analysis: Frailty and longevity among Danish male twins.
SFE, kl. 15.15.