Research outputs:

**Application of data clustering to railway delay pattern recognition**
Research output: Research - peer-review › Journal article – Annual report year: 2018

**Assessing spatial correlations of sea surges around Copenhagen**
Research output: Research - peer-review › Conference abstract in proceedings – Annual report year: 2018

**Parisian types of ruin probabilities for a class of dependent risk-reserve processes**
Research output: Research - peer-review › Journal article – Annual report year: 2018

**Passenger arrival and waiting time distributions dependent on train service frequency and station characteristics: A smart card data analysis**
Research output: Research - peer-review › Journal article – Annual report year: 2018

**Staff optimization for time-dependent acute patient flow**
Research output: Research - peer-review › Journal article – Annual report year: 2018

**A probabilistic approach to urban flooding from sea surges in Copenhagen**
Research output: Research - peer-review › Article in proceedings – Annual report year: 2017

**A Simulation-based Markov Decision Process for the Scheduling of Operating Theatres**
Research output: Research - peer-review › Conference abstract for conference – Annual report year: 2017

**Matrix-Exponential Distributions in Applied Probability**
Research output: Research - peer-review › Book – Annual report year: 2017

**Modelling Dietary Exposure to Chemical Components in Heat-Processed Meats**
Research output: Research - peer-review › Conference abstract for conference – Annual report year: 2017

**Optimization of hospital ward resources with patient relocation using Markov chain modeling**
Research output: Research - peer-review › Journal article – Annual report year: 2017

**Causal Analysis of Railway Running Delays**
Research output: Research - peer-review › Paper – Annual report year: 2016
On the use of functional calculus for phase-type and related distributions
Research output: Research - peer-review › Journal article – Annual report year: 2015

Probabilistic modelling of sea surges in coastal urban areas
Research output: Research - peer-review › Conference abstract in journal – Annual report year: 2016

Calculation of ruin probabilities for a dense class of heavy tailed distributions
Research output: Research - peer-review › Journal article – Annual report year: 2014

Optimization of Overflow Policies in Call Centers
Research output: Research - peer-review › Journal article – Annual report year: 2015

Maximizing entropy over Markov processes
Research output: Research - peer-review › Conference article – Annual report year: 2014

Multivariate phase type distributions - Applications and parameter estimation
Research output: Research › Ph.D. thesis – Annual report year: 2014

Obituary: Marcel F. Neuts 1935-2014
Research output: Communication › Journal article – Annual report year: 2014

On the use of functional calculus for phase-type and related distributions
Research output: Research › Report – Annual report year: 2014

Estimating passenger numbers in trains using existing weighing capabilities
Research output: Research - peer-review › Journal article – Annual report year: 2013

Matrix Analytic Methods in Applied Probability with a View towards Engineering Applications
Research output: Research › Doctoral thesis – Annual report year: 2013

Maximizing Entropy over Markov Processes
Research output: Research - peer-review › Article in proceedings – Annual report year: 2013

Analysis of Queues with Rational Arrival Process Components – A General Approach
Research output: Research - peer-review › Conference abstract in journal – Annual report year: 2012

An overview of multivariate gamma distributions as seen from a (multivariate) matrix exponential perspective
Research output: Research - peer-review › Conference abstract in journal – Annual report year: 2012

Bilateral matrix-exponential distributions
Research output: Research - peer-review › Conference abstract in journal – Annual report year: 2012

First in Line Waiting Times as a Tool for Analysing Queueing Systems
Research output: Research - peer-review › Journal article – Annual report year: 2012

LBTool: A stochastic toolkit for leave-based key updates
Research output: Research - peer-review › Article in proceedings – Annual report year: 2012

Logics and Models for Stochastic Analysis Beyond Markov Chains
Research output: Research › Ph.D. thesis – Annual report year: 2013
Moment distributions of phase-type
Research output: Research - peer-review » Conference abstract in journal – Annual report year: 2012

On the representation of distributions with rational moment generating functions
Research output: Research » Report – Annual report year: 2012

Analysis of Queues with Rational Arrival Process Components - A General Approach
Research output: Research » Report – Annual report year: 2011

A Probabilistic Model of the LMAC Protocol for Concurrent Wireless Sensor Networks
Research output: Research - peer-review » Article in proceedings – Annual report year: 2011

A Stochastic Broadcast Pi-Calculus
Research output: Research - peer-review » Conference article – Annual report year: 2011

Fisher information and statistical inference for phase-type distributions
Research output: Research - peer-review » Journal article – Annual report year: 2011

Maximum likelihood estimation of phase-type distributions
Research output: Research » Ph.D. thesis – Annual report year: 2010

Moment Distributions of Phase Type
Research output: Research - peer-review » Journal article – Annual report year: 2011

Queues with waiting time dependent service
Research output: Research - peer-review » Journal article – Annual report year: 2011

Call Center Capacity Planning
Research output: Research » Ph.D. thesis – Annual report year: 2010

Effective population management practices in diabetes care - an observational study
Research output: Research - peer-review » Journal article – Annual report year: 2010

Model Checking Multivariate State Rewards
Research output: Research - peer-review » Article in proceedings – Annual report year: 2010

Multivariate Matrix-Exponential Distributions
Research output: Research - peer-review » Journal article – Annual report year: 2010

On the Construction of Bivariate Exponential Distributions with an Arbitrary Correlation Coefficient
Research output: Research - peer-review » Journal article – Annual report year: 2010

Quasi-Birth-and-Death Processes with Rational Arrival Process Components
Research output: Research - peer-review » Journal article – Annual report year: 2010

Moment Distributions of Phase Type
Research output: Research » Report – Annual report year: 2009

Multivariate matrix-exponential distributions
Research output: Research » Report – Annual report year: 2008
Multivariate matrix-exponential distributions
Research output: Research › Article in proceedings – Annual report year: 2008

On the construction of bivariate exponential distributions with an arbitrary correlation coefficient
Research output: Research › Report – Annual report year: 2008

Queues with waiting time dependent service
Research output: Research › Journal article – Annual report year: 2008

Markovian Building Blocks for Individual-Based Modelling
Research output: Research › Ph.D. thesis – Annual report year: 2007

Higher order moments and conditional asymptotics in the Batch Markovian Arrival Process
Research output: Research › Journal article – Annual report year: 2007

Quasi-Birth-and-Death Processes with Rational Arrival Process Components
Research output: Research › Report – Annual report year: 2007

Estimation of Interrupted Poisson Process Parameters from Counts
Research output: Research › Report – Annual report year: 2005

Statistical Analysis of Hypercalcaemia Data related to Transferability
Research output: Research › Report – Annual report year: 2005

On the Time Reversal of Markovian Arrival Processes
Research output: Research › Journal article – Annual report year: 2004

Phase-Type Models of Channel-Holding Times in Cellular Communication Systems
Research output: Research › Journal article – Annual report year: 2004

Vertical migration and dispersion of sprat (Sprattus sprattus) and herring (Clupea harengus) schools at dusk in the Baltic Sea
Research output: Research › Journal article – Annual report year: 2003

Decay Rates of Discrete Phase-Type Distributions with Infinitely-many Phases
Research output: Research › Article in proceedings – Annual report year: 2002

Modelling the dispersive migration of sprat Sprattus sprattus
Research output: Research › Article in proceedings – Annual report year: 2002

On the Use of Second-Order Descriptors To Predict Queueing Behavior of MAPs
Research output: Research › Journal article – Annual report year: 2002

Distribution of Channel Holding Times in Cellular Communication Systems
Research output: Research › Article in proceedings – Annual report year: 2001

Estimation of IPP parameters based on counts
Research output: Research › Report – Annual report year: 2001
Lower order moments of inter-transition times in the stationary QBD process
Research output: Research - peer-review › Journal article – Annual report year: 2000

Modelling long-range dependent and heavy-tailed phenomena by matrix-analytic methods
Research output: Research - peer-review › Article in proceedings – Annual report year: 2000

On the statistical implications of certain Random permutations in Markovian Arrival Processes (MAPs) and second order self-similar processes
Research output: Research - peer-review › Journal article – Annual report year: 2000

PH-distributions arising through conditioning
Research output: Research - peer-review › Journal article – Annual report year: 2000

Similarity transformations of MAPs
Research output: Research - peer-review › Journal article – Annual report year: 1999

A Markovian approach for modeling packet traffic with long range dependence
Research output: Research - peer-review › Journal article – Annual report year: 1998

On the implications of certain random permutations of inter-arrival times or counts in a point process
Research output: Research - peer-review › Report – Annual report year: 1998

On the significance of arrival process descriptions in packet traffic
Research output: Research › Article in proceedings – Annual report year: 1998

On the significance of arrival process descriptors in packet traffic
Research output: Research - peer-review › Article in proceedings – Annual report year: 1998

On the statistical implications of certain random permutations of inter-arrival times or counts in a point process.
Research output: Research - peer-review › Article in proceedings – Annual report year: 1998

A Computational Framework for a Quasi Birth and Death Process with a Continuous Phase Variable
Research output: Research - peer-review › Article in proceedings – Annual report year: 1997

A Computational Framework for a Quasi Birth and Death Process with a Continous Phase Variable.
Research output: Research - peer-review › Article in proceedings – Annual report year: 1997

An application of superpositions of two-state Markovian sources to the modelling of self-similar behaviour
Research output: Research - peer-review › Article in proceedings – Annual report year: 1997

On the use of second order descriptors to characterize MAPs
Research output: Research - peer-review › Report – Annual report year: 1997

On the use of second order descriptors to characterize MAP
Research output: Research - peer-review › Report – Annual report year: 1997

An application of superpositions of two-state Markovian sources to the modelling of self-similar behaviour.
Research output: Research - peer-review › Report – Annual report year: 1996

Discrete-Time Analysis of a Finite Queue with Rework
Research output: Research - peer-review › Article in proceedings – Annual report year: 1996
Predator foraging in patchy environments: the interrupted poisson process (IPP) model unit
Research output: Research - peer-review | Journal article – Annual report year: 1996

Suerposition and Effective Bandwidth of Renewal Streams
Research output: Research - peer-review | Report – Annual report year: 1996

Transferability between Hospitals of Hypercalcaemia Discriminant Functions
Research output: Research - peer-review | Journal article – Annual report year: 1991

Transfer of hypercalcaemia discriminant functions between
Research output: Research - peer-review | Journal article – Annual report year: 1996

Within centre evaluation of hypercalcaemia discriminant
Research output: Research - peer-review | Journal article – Annual report year: 1996

An experimental study of queueing performance of MAPs with apparently self-similar behaviour
Research output: Research - peer-review | Report – Annual report year: 1995

Intercept and Asymptotic Behaviour of the nGI/G/1
Research output: Research - peer-review | Article in proceedings – Annual report year: 1995

Modelling and performance study of packet-traffic with self-similar characteristics over several timescales with Markovian Arrival Processes MAP
Research output: Research - peer-review | Article in proceedings – Annual report year: 1995

Modelling of apparently self-similar packet arrival processes with Markovian Arrival Processes MAP
Research output: Research - peer-review | Report – Annual report year: 1995

Statistisk undersøgelse af arbejdsbelastningen på en fødegang
Research output: Research | Journal article – Annual report year: 1995

Analysis of the Telecommunication Demands in a Large, Geographically Dispersed Company
Research output: Research - peer-review | Report – Annual report year: 1994

Do local hospitals meet the analytical goals for the use of common reference intervals
Research output: Research - peer-review | Journal article – Annual report year: 1994

Modelling a Buffer System as an M/PH/1/N
Research output: Research - peer-review | Report – Annual report year: 1994

Statistisk analyse af arbejdsbelastning på en fødegang
Research output: Research - peer-review | Report – Annual report year: 1994

Using Program Package NSPCG to Analyze the Trunk Reservation Service Protection Method
Research output: Research - peer-review | Journal article – Annual report year: 1994

Analysis of the Telecommunication Demands in a Large Geographically Dispersed Company
Research output: Research - peer-review | Article in proceedings – Annual report year: 1993
A transient queueing study of delay during changeover in the Message Transfer Part MTP
Research output: Research - peer-review › Article in proceedings – Annual report year: 1993

Evaluation of a method for online control of the metering system in the analogue telephone network
Research output: Research - peer-review › Article in proceedings – Annual report year: 1993

Filtering clinically significant hypercalcaemia from non-significant hypercalcaemia at the laboratory level
Research output: Research - peer-review › Journal article – Annual report year: 1993

Modelling the End-to-End Message Transfer Distribution in the ATCS Communication System
Research output: Research - peer-review › Article in proceedings – Annual report year: 1993

A Phase Type Model for the Trunk Reservation Protection Method
Research output: Research - peer-review › Article in proceedings – Annual report year: 1992

Traffic models of the Message Transfer Part MTP
Research output: Research - peer-review › Article in proceedings – Annual report year: 1992

A Combined Petri-Net and Markov Chain Analysis of an FMS
Research output: Research - peer-review › Article in proceedings – Annual report year: 1991

Alternative diagnostic hypercalcaemia discriminant functions varied on incomplete datasets
Research output: Research - peer-review › Article in proceedings – Annual report year: 1991

Does Quality Control Work Between Local Hospitals?
Research output: Research - peer-review › Article in proceedings – Annual report year: 1991

The Use of Phase Type Distributions for Modelling Packet-Switched Traffic
Research output: Research - peer-review › Article in proceedings – Annual report year: 1991

Discriminant functions in different geographical areas
Research output: Research - peer-review › Article in proceedings – Annual report year: 1990

Handling incomplete data sets with statistical techniques
Research output: Research - peer-review › Article in proceedings – Annual report year: 1990

Investigation of the transferability of clinical chemical data
Research output: Research - peer-review › Article in proceedings – Annual report year: 1990

Respective roles of PTH and substrate for the l-hydroxylation of vitamin D in primary hyperparathyroidism PHP
Research output: Research - peer-review › Journal article – Annual report year: 1990

The Analysis of a Manufacturing Unit by Sparse Matrix Techniques
Research output: Research - peer-review › Article in proceedings – Annual report year: 1990

Anvendelse af kønetværk til produktionsstyring
Research output: Research - peer-review › Report – Annual report year: 1989

A Tool for Performance Analysis of Product Form Queueing Networks - ANQUEUE
Research output: Research - peer-review › Article in proceedings – Annual report year: 1989
Estimation of traffic models for a packet-switched network
Research output: Research - peer-review › Article in proceedings – Annual report year: 1989

The analysis of service protection methods in service integrated networks by large scale Markov processes
Research output: Research - peer-review › Article in proceedings – Annual report year: 1989

The exact evaluation of the (M/D/1/n
Research output: Research - peer-review › Article in proceedings – Annual report year: 1989

Modelling of Multiple Access Systems with Phase Type Distributions
Research output: Research › Ph.D. thesis – Annual report year: 1988

Service Protection by Time-In
Research output: Research - peer-review › Article in proceedings – Annual report year: 1988

The exact evaluation of the (M/D/1/n
Research output: Research - peer-review › Report – Annual report year: 1988

A Service Protection Model
Research output: Research - peer-review › Article in proceedings – Annual report year: 1987

Respective roles of PTH and substrate for the l-hydroxylation of vitamin D in primary hyperparathyroidism PHP
Research output: Research - peer-review › Article in proceedings – Annual report year: 1987

Comments to a Paper by V. Giorno, C. Negri and A. G. Nobile
Research output: Research - peer-review › Journal article – Annual report year: 1986

Estimation af parametrovaelder Coxfordelinger til trafikanalyse
Research output: Research - peer-review › Article in proceedings – Annual report year: 1986

Coxfordelinger egenskaber og anvendelser
Research output: Research - peer-review › Report – Annual report year: 1985

Some Properties of Coxian Distributions with Applications
Research output: Research - peer-review › Article in proceedings – Annual report year: 1985

Projects:

Stochastic Models for Predictive Maintenance
Project: PhD

Risk assessment woth matrix-analytic methods
Project: PhD

Matrix-exponential methods in finance, risk and queuing theory
Project: PhD

Bayesian Modelling for Multi-Agent control
Project: PhD
Real Time Decision Support in the Face of Evolving Natural Hazards  
Project: PhD

Optimal foraging theory applied to simple models of patchy environments  
Project: PhD

Evaluering og dimensionering af signalingssystemer for digitale kommunikationssystemer  
Project: PhD

Call Center Capacity Planning  
Project: PhD

Design of computer experiments  
Project: PhD

Applications of and statistical inference for Multivariate Matrix Exponential Distributions  
Project: PhD

Performance of Multi-Service Mobile Networks  
Project: PhD

Probabilistic Networks: Diagnostic Decision Support Systems  
Project: PhD

Estimationsteori for stokastiske differentialligninger  
Project: PhD

Identification of Ecological Thresholds of Sustainability in Marine Ecosystems  
Project: PhD

Logics and models for stochastic analysis of information systems  
Project: PhD

Refinement and application of the method of successive calculations in transport project evaluations  
Project: PhD

Methods for analysis and dimensioning of heterogeneous telecommunication networks  
Project: PhD

Queueing and Optimization Models for Hospital Patient Flow  
Project: PhD

TDM prestudy  
Project: Research

Hypercalcaemia Discriminant Functions  
Project: Research

Research visit at Bell Communications Research  
Project: Research
Activities:

Burden of disease of barbecued meat - who's at risk?
Activity: Talks and presentations › Conference presentations