Klaus Kähler Holst

Curriculum Vitae

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Personal Information

Present position:	Principal Data Scientist, AI & ML Sciences, Novo Nordisk
Work address:	Vandtårnsvej 114, DK-2860 Søborg, Denmark
Nationality:	Danish

Employment

Novo Nordisk
Manager, Targeted Learning & Causal Inference Team — *Apr. 2024 - Present*
Principal Data Scientist, AI & ML Sciences — *Aug. 2023 - Present*

A.P. Møller-Mærsk
Principal Scientist, Head of Analytics R&D — *Apr. 2017 - Jul. 2023*

University of Copenhagen, Department of Biostatistics
Associate Professor — *Jan. 2016 - Mar. 2017*

Maersk Line, Advanced Analytics
Analyst — *Jan. 2015 - Dec. 2016*

University of Copenhagen, Department of Biostatistics
Neurobiology Research Unit, Rigshospitalet
Assistant Professor — *Feb. 2012 - Dec. 2014*
PostDoc — *Mar. 2011 - Jan. 2012*

University of Copenhagen, Department of Biostatistics
Ph.D. student — *Mar. 2008 - Feb. 2011*
Research Assistant — *Jan. 2006 - Feb. 2008*

Education

University of Copenhagen
Ph.D. Biostatistics — *Jun. 2011*

University of Copenhagen
M.Sc. Mathematics — *Jan. 2006*

Memberships and positions

Member of Advisory Board for Mathematics and Computer Science
Faculty of Science. University of Copenhagen *2022-2024*

Member of the national Corps of External Examiners (CensorKorps)
Mathematics and statistics *2021-*

Member of the national Corps of External Examiners
Engineering *2022-2026*

Member of Research Committee
Department of Public Health, University of Copenhagen *2009*

Member of Danish Society for Theoretical Statistics *2006-*

Member of Danish Operations Research Society *2023-*

Selected publications

A. Nordland, K. K. Holst: *Policy Learning with the polle package*. arXiv (2024): 2212.02335 [stat.ME].

K. K. Holst, T. H. Scheike, Jacob B. Hjelmborg: *The liability threshold model for censored twin data*. Computational Statistics & Data Analysis **93**, p. 324–335, 2016. DOI: j.csda.2015.01.014.

K. K. Holst, E. Budtz-Jørgensen: *Linear Latent Variable Models: The lava-package*. Computational Statistics **28** (4), p. 1385–1452, 2013. DOI: 10.1007/s00180-012-0344-y.

T. H. Scheike, K. K. Holst, Jacob B. Hjelmborg: *Estimating twin concordance for bivariate competing risks twin data*. Statistics in Medicine, **33** (7), p. 1193–1204, 2014. DOI: 10.1002/sim.6016.

P. Harremoës, K. K. Holst: *Convergence of Markov Chains in Information Divergence*. Journal of Theoretical Probability **22**, p. 186–202, 2009. DOI: 10.1007/s10959-007-0133-7.

L. Cederkvist, K.K. Holst, K.K.A. Andersen, T.H. Scheike. *Modelling the cumulative incidence function of multivariate competing risks data allowing for within-cluster dependence of risk and timing*. Biostatistics **20** (2), p. 199–217, 2018. DOI: 10.1093/biostatistics/kxx072.

K.K. Holst, E. Budtz-Jørgensen. *A two-stage estimation procedure for non-linear structural equation models*. Biostatistics, 2020. DOI: 10.1093/biostatistics/kxy082.

D. Erritzoe, K. K. Holst, V. G. Frokjaer, C. L. Licht, J. Kalbitzer, F. A. Nielsen, C. Svarer, J. Madsen, G. M. Knudsen: *A Nonlinear Relationship between Cerebral Serotonin Transporter and 5-HT2A Receptor Binding: An In Vivo Molecular Imaging Study in Humans*. Journal of Neuroscience **30**, p. 3391–3397, 2010. DOI: 10.1523/JNEUROSCI.2852-09.2010.

K.K. Holst, T.H. Scheike: *mets (R package/C++) Implementation of various state-of-the-art techniques for modeling multivariate event history data including multivariate cumulative incidence models and IPCW Liabilty models*. `https://kkholst.github.io/mets/`.