

# JAN ROSINSKI

## Curriculum Vitae

### Degrees:

M.S. in Mathematics, University of Wrocław, Poland, 1974.  
Ph.D. in Mathematics, University of Wrocław, Poland, 1975.

### Employment:

#### Regular:

University of Tennessee, Knoxville, Department of Mathematics,  
• Professor since 1991; Associate Professor, 1985–1991;  
• Associate Head for the Graduate Studies, 1997–2000.  
University of Wrocław, Poland, Institute of Mathematics,  
• Assistant Professor, 1976–1985; Instructor in Mathematics, 1974–1976.

#### Visiting:

Nicolaus Copernicus University, Toruń, Poland, June 2011.  
Institute for Advanced Studies, Technical University of Munich, Germany, May 2011 and July 2010.  
Technical University of Munich, Germany, June 2005.  
Keio University, Japan, March 2011, December 2005 and June 1998.  
Centro de Investigación en Matemáticas, Guanajuato, Mexico, December 2010 and February–March 2001.  
Beijing Normal University, China, June 2010 and July 2008.  
Cornell University, fall semester 2007, April 2001, June 1993, fall semester 1990 and July 1989.  
Warsaw University and Wrocław Technical University, Poland, June 2006.  
Université Paul Sabatier, Toulouse, France, June 2004.  
Université Paris VI–VII, Paris, France, May 2003.  
Polish Academy of Sciences, Institute of Mathematics, Warsaw, Poland, November–December 2000.  
Centre for Mathematical Physics and Stochastics, Aarhus University, Aarhus, Denmark, August – October 2000.  
Lund University, Sweden, June 2000.  
Courant Institute of Mathematical Sciences, NYU, November 1996.  
Center for Stochastic Processes, University of North Carolina at Chapel Hill, Spring 1991, July 1986 and 1984–1985.  
Center for Stochastic and Chaotic Processes in Science and Technology, Case Western Reserve University, May 1991.  
Case Western Reserve University, 1983–84.  
Louisiana State University, Baton Rouge, spring semester 1983.  
Polish Academy of Sciences, Institute of Mathematics, 1979–1982.

### Research Interests:

Probability Theory and Stochastic Processes. Stable and infinitely divisible processes. Stochastic chaos.

### Thesis:

Limit theorems for sums of random number of random vectors in Banach spaces.

### Thesis Advisor:

Professor Wojbor A. Woyczynski

**Honors and Awards:**

Elected Fellow of the Institute of Mathematical Statistics, 1997.

Visiting Fellow, Institute for Advanced Studies, Technical University of Munich, Germany, 2010 – 2012.

Number one position on the Top 10 Cited articles published in the last five years by *Stochastic Processes and Their Applications*

[www.elsevier.com/wps/find/journaldescription.cws\\_home/505572/description](http://www.elsevier.com/wps/find/journaldescription.cws_home/505572/description)

University of Tennessee Chancellor's Award for Research and Creative Achievement, 1999.

Tennessee Science Alliance Awards, annual awards 1988–2000.

Member of the research group in Probability Theory awarded the Second Prize of the Polish Academy of Sciences, 1981.

Research Award of the Polish Mathematical Society for Young Mathematicians, 1978.

Member of the research group in Probability Theory awarded by the Minister of Science, Higher Education and Technology, Poland, 1977.

Research Award for the Best Ph.D. Thesis by the Minister of Science, Higher Education and Technology, Poland, 1976.

**Service to Discipline:****Editorial:**

Managing Editor, *Probability and Mathematical Statistics*, 2008–present.

Co-editor (with C. Houdré, D. Mason, J. Wellner), Proceedings of the Sixth International Conference on High Dimensional Probability, 2011 – present.

Associate Editor, *Annals of Probability*, 2000–2002.

Associate Editor, *Probability and Mathematical Statistics*, 1985–2008.

Associate Editor, *Journal of Mathematical Analysis and Applications*, 2004–2006.

Associate Editor, *ESAIM: Probability and Statistics*, 2005–2008.

Editorial Board Member, *Discussiones Mathematicae–Probability and Statistics*, 2000–present.

Managing Editor, *Probability and Mathematical Statistics*, 1980 – 1983.

Co-editor (with A. Kozek and W. Klonecki) Proceedings of the Sixth International Conference, Wisła (Poland), 1978, *Lecture Notes in Statistics* **2**, Springer-Verlag 1980.

**Conference organizer:**

Chair, Organizing Committee of the “Sixth International Conference on High Dimensional Probability,” Banff, Canada, 2011.

Member, Scientific Committee of the “Sixth International Conference on Lévy Processes and Applications,” Dresden, Germany, 2010.

Co-organizer, “2009 Barrett Lectures on Stochastic Analysis and its Applications,” University of Tennessee, Knoxville, TN.

Co-organizer, “Workshop on Infinitely Divisible Processes,” CIMAT, Guanajuato, Mexico, 2009.

Chair, Organizing Committee of the “2003 Barrett Lectures on Random Walks, Lévy Processes, and Related Topics,” University of Tennessee, Knoxville, TN.

Co-organizer, “Conference on Stable Laws, Processes and Applications,” Oberwolfach, Germany, 2001.

Co-organizer, “1992 Barrett Lectures on Stochastic Differential Equations and Measure Valued Diffusions,” University of Tennessee, Knoxville, TN.

**Reviewer:**

AMS–NSA Panel Member on Probability and Statistics, 2004–2006.  
 Reviewer for NSF and NSA.  
 Referee for major journals on probability and stochastic processes.

**Membership in Professional Organizations:**

Institute of Mathematical Statistics.  
 Bernoulli Society for Mathematical Statistics and Probability.

**Funded Grants:**

NSF grant NSF DMS-1007460, partial support for the US participants of the 6th Lévy Conference (joint with Davar Khoshnevisan), May 2010 - April 2011.  
 NSF grant DMS-0852231, partial support for the 2009-Barrett Lectures, (joint with X. Chen, B.S. Rajput, and J. Xiong).  
 NSA grant MSPF-07G-126, December 2007 - October 2010.  
 NSF grant DMS-0204992, September 2002 - September 2006.  
 NSF grant DMS-9704744, July 1997 - June 2001.  
 NSF grant DMS-9406294, June 1994 - November 1997.  
 NSF grant DMS-9220311, partial support for the 1992-Barrett Lectures, (joint with B.S. Rajput).  
 AFOSR grant No. 90-0168, March 1990 - May, 1993 (joint with B.S. Rajput).  
 ONR travel grant N00014-88-J-1069, July 1988.  
 AFOSR grant No. 87-0136, April 1987 - July 31, 1989 (joint with B.S. Rajput).

**Publications:**

1. Limit theorems for randomly indexed sums of random vectors, *Coll. Math.* **34** (1975), 91–107.
2. Weak compactness of laws of random sums of identically distributed random vectors in Banach spaces, *Coll. Math.* **35** (1976), 313–325.
3. Shift compactness, concentration function, and random sums of random vectors, *Bull. Acad. Polon. Sci.* **24** (1976), 1029–1033.
4. Invariance principle for Banach space valued random variables and under random partitions, *Lecture Notes in Math.* **526** (1976), Springer-Verlag, 211–220.
5. The number of factorizations in an algebraic number field (with J. Śliwa), *Bull. Acad. Polon. Sci.* **4** (1976), 821–826.
6. Weakly orthogonally additive functionals, white noise integrals and linear Gaussian stochastic processes (with W.A. Woyczynski), *Pacific J. Math.* **71** (1977), 159–171.
7. A Gaussian random integral of vector valued functions (with Z. Suchanecki), *Bull. Acad. Polon. Sci.* **26** (1978), 437–439.
8. On the space of vector valued functions which are integrable with respect to the white noise (with Z. Suchanecki), *Coll. Math.* **43** (1980), 183–201.
9. Some remarks on the central limit theorem in Banach spaces, *Lecture Notes in Statistics* **2** (1980), Springer-Verlag 324–357.
10. Remarks on Banach spaces of stable type, *Probability and Math. Statistics* **1** (1980), 67–71.

11. The central limit theorems for dependent random vectors in Banach spaces, *Lecture Notes in Mathematics* **939** (1982) Springer-Verlag, 157–180.
12. Product random measures and double stochastic integrals, *Lecture Notes in Mathematics* **939** (1982) Springer-Verlag 181–199.
13. On the convolution of cylindrical measures, *Bull. Acad. Polon. Sci.* **25** (1982), 379–383.
14. Random integrals of Banach space valued functions, *Studia Math.* **78** (1984) 15–38.
15. Product of random measures, multilinear random forms and multiple stochastic integrals (with W.A. Woyczynski), *Lecture Notes in Mathematics* **1084** (1984) Springer-Verlag, 294–315.
16. Random integrals and stable measures in Banach spaces (with E. Rowecka), *Bull. Acad. Polon. Sci. Math.* **32** (1984), 363–373.
17. Convergence of quadratic forms in  $p$ -stable random variables and  $p$ -radonifying operators (with S. Cambanis and W.A. Woyczynski), *Annals of Probability* **13** (1985), 885–897.
18. Moment inequalities for real and vector  $p$ -stable stochastic integrals (with W. A. Woyczynski), *Lecture Notes in Mathematics* **1153** (1985) Springer-Verlag, 369–386.
19. Cylindrical measures on topological groups (with C. Ryll–Nardzewski), *Probability and Mathematical Statistics* **6** (1985), 167–172.
20. On Itô stochastic integration with respect to  $p$ -stable motion; inner clock, integrability of sample paths, double and multiple integrals (with W.A. Woyczynski), *Annals of Probability* **14** (1986), 271–286.
21. Stochastic integral representation of stable processes with sample paths in Banach spaces, *J. Multivar. Analysis* **20** (1986), 277–302.
22. Bilinear random integrals, *Dissertationes Mathematicae* **CCLIX** (1987), Polish Scientific Publications, Warsaw.
23. Multilinear forms in Pareto-like random variables and product random measures (with W.A. Woyczynski), *Coll. Math. (Dédié à M. Stanisław Hartman)*, **51** (1987), 303–313.
24. Continuity of certain random integral mappings and the uniform integrability of infinitely divisible measures (with Z.J. Jurek), *Teor. Verojatnost. i Primen.* **33** (1988), 560–572.
25. On stochastic integration by series of Wiener integrals, *Applied Mathematics & Optimization* **19** (1989), 137–155.
26. Spectral representations of infinitely divisible processes (with B.S. Rajput), *Probab. Th. Rel. Fields* **82** (1989), 451–487.
27. On path properties of certain infinitely divisible processes, *Stochastic Proc. Appl.* **33** (1989), 73–87.
28. Complements on decoupling inequalities for multilinear functions in stable random vectors (with B.S. Rajput), *Probab. Math. Statist.* **11** (1990), 1–17.
29. On series representations of infinitely divisible random vectors, *Annals of Probability* **18** (1990), 405–430.

30. On the oscillation of infinitely divisible processes (with S. Cambanis, and J.P. Nolan), *Stochastic Proc. Appl.* **35** (1990), 87–97.
31. An application of series representations for zero–one laws for infinitely divisible random vectors, Probability in Banach Spaces 7, *Progress in Probability* **21** (1990) Birkhäuser, 189–199.
32. On a class of infinitely divisible processes represented as mixtures of Gaussian processes, Stable Processes and Related Topics, *Progress in Probability* **25** (1991) Birkhäuser, 27–41.
33. Sample path properties of stochastic processes represented as multiple stochastic integrals (with G. Samorodnitsky and M. Taqqu), *J. Multivar. Analysis* **37** (1991), 115–134.
34. Distributions of subadditive functionals of sample paths of infinitely divisible processes (with G. Samorodnitsky), *Annals of Probability* **21** (1993), 996–1014.
35. Zero–one laws for multilinear forms in Gaussian and other infinitely divisible random variables (with G. Samorodnitsky and M. Taqqu), *J. Multivar. Analysis* **46** (1993), 61–82.
36. Stable generalized moving averages (with S. Cambanis, V. Mandrekar, and D. Surgailis), *Probab. Th. Rel. Fields* **97** (1993), 543–558.
37. Zero–one laws for multiple stochastic integrals (with G. Samorodnitsky), In *Chaos Expansions, Multiple Wiener Itô Integrals and Their Applications*, C. Houdré and V. Pérez-Abreu, Eds., CRC Press, (1994), 233–259.
38. Exact behavior of Gaussian measures of translated balls in Hilbert spaces (with W. Linde) *J. Multivar. Analysis* **50** (1994), 1–16.
39. On Uniqueness of the Spectral Representation of Stable Processes, *J. Theor. Probab.*, **7** (1994), 615–634.
40. Uniqueness of the spectral representation of skewed stable processes and stationarity, In *Stochastic Analysis on infinite dimensional spaces*, H. Kunita and H.-H. Kuo, Eds., Longman (1994), 264–273.
41. Remarks on Strong Exponential integrability of vector valued random series and triangular arrays, *Annals of Probability* **23** (1995), 464–473.
42. On the structure of stationary stable processes, *Annals of Probability* **23** (1995), 1163–1187.
43. Symmetrization and concentration inequalities for multilinear forms with applications to zero–one laws for Lévy chaos (with G. Samorodnitsky), *Annals of Probability* **24** (1996), 422–437.
44. Simple conditions for mixing of infinitely divisible processes (with T. Žak), *Stochastic Processes Appl.* **61** (1996), 277–288.
45. Classes of Mixing Stable Processes (with and G. Samorodnitsky), *Bernoulli* **2** (1996), 365–377.
46. The equivalence of ergodicity and weak mixing for infinitely divisible processes (with T. Žak), *J. Theor. Probab.* **10** (1997), 73–86.
47. Structure of stationary stable processes, *A Practical Guide to Heavy Tails: statistical techniques for analyzing heavy tailed distributions*. R. Adler, R. Feldman, M. S. Taqqu, Eds., Birkhäuser, Boston (1998), 461–472.

48. Spectral representation and structure of stable self-similar processes (with K. Burdnecki and A. Weron), *Stochastic Processes and Related Topics*. In Memory of Stamatis Cambanis 1943–1995. I. Karatzas, B. S. Rajput, M. S. Taqqu, Eds., Birkhäuser, Boston (1998), 1–14.
49. Product Formula, Tails and Independence of Multiple Stable Integrals (with G. Samorodnitsky). In *Advances in Stochastic Inequalities*, T. Hill and C. Houdré, Eds., *Contemporary Mathematics* **234** (1999), 169–194.
50. Local dependencies in random fields via a Bonferroni-type inequality (with A. Jakubowski). In *Advances in Stochastic Inequalities*, T. Hill and C. Houdré, Eds., *Contemporary Mathematics* **234** (1999), 85–95.
51. Strong exponential integrability of martingales with increments bounded by a sequence of numbers. In *High Dimensional Probability II*. E. Giné, D. M. Mason, and J. A. Wellner, Eds., *Progress in Probability*, Birkhäuser, Boston (2000), 198 – 210.
52. Series representations of Lévy processes from the perspective of point processes. Invited article in *Lévy Processes – Theory and Applications*. O.E. Barndorff-Nielsen, T. Mikosch and S.Í. Resnick, Eds., Birkhäuser, Boston (2001), 401–415.
53.  $L^1$  norm of infinitely divisible random vectors and certain stochastic integrals (with M.B. Marcus), *Electronic Communications in Probability* **6** (2001), 15–29.
54. Invited contribution to the discussion of “Non-Gaussian Ornstein–Uhlenbeck–based models and some of their uses in financial economics” by O.E. Barndorff-Nielsen and N. Shephard. *J. R. Stat. Soc. Ser. B* **63** (2001), 167–241.
55. Decomposition of stationary  $\alpha$ -stable random fields, *Annals of Probability* **28** (2001), 1797–1813.
56. Approximations of small jumps of Lévy processes with a view towards simulation (with S. Asmussen), *Journal of Applied Probability* **38** (2001), 482–493.
57. The class of type  $G$  distributions on  $\mathbf{R}^d$  and related subclasses of infinitely divisible distributions (with M. Maejima), Festschrift in honor of K. Urbanik, *Demonstratio Mathematica* **34** (2001), 251–266.
58. Kazimierz Urbanik and his research (with Z.J. Jurek and W.A. Woyczynski), Festschrift in honor of K. Urbanik, *Demonstratio Mathematica* **34** (2001), 219–239.
59. Type  $G$  distributions on  $\mathbf{R}^d$  (with M. Maejima), *Journal of Theoretical Probability*, **15** (2002), 323–341.
60. On the radonification of cylindrical semimartingales by a single Hilbert-Schmidt operator (with A. Jakubowski, S. Kwapien and P.R. de Fitte), *Infin. Dimens. Anal. Quantum Probab. Relat. Top.* **5** (2002), 429–440.
61. Group Self-Similar Stable Processes in  $\mathbf{R}^d$  (with S. Kolodyński), *Journal of Theoretical Probability*, **16** (2003), 855–876.
62. Sufficient conditions for boundedness of moving average processes (with Michael B. Marcus), In *Stochastic Inequalities and Applications*, *Progress in Probability* **56**, Birkhäuser, Basel (2003), 113–128.
63. Sample Hölder continuity of stochastic processes and majorizing measures (with Stanislaw Kwapien), In *Seminar on Stochastic Analysis, Random Fields and Applications IV.*, *Progress in Probability* **58**, Birkhäuser, Basel (2004), 155–163.

- 
64. Continuity and boundedness of infinitely divisible processes: a Poisson point process approach (with Michael B. Marcus), *Journal of Theoretical Probability* **18** (2005), 109–160.
  65. Kazimierz Urbanik (1930–2005), *Probability and Mathematical Statistics* **25** (2005), 1–22.
  66. Two results on continuity and boundness of stochastic convolutions (with M.B. Marcus and S. Kwapień), *Annales de l'Institut Henri Poincaré*, **42** (2006), 553–566.
  67. Professor Kazimierz Urbanik, *Bernoulli News* **13**(1) (2006).
  68. Asymptotic bounds for infinitely divisible sequences (with Stanisław Kwapień), *Stochastic Processes and Their Applications*, **116** (2006), 1622–1635.
  69. Minimal integral representations of stable processes, *Probability and Mathematical Statistics* **26** (2006), 121–142.
  70. Representation of infinitely divisible distributions on cones (with Victor Pérez-Abreu), *Journal of Theoretical Probability*, **20** (2007), 535–544.
  71. Gaussian approximation of multivariate Lévy processes with applications to simulation of tempered stable processes (with Serge Cohen), *Bernoulli*, **13** (2007), 195–210.
  72. Tempering stable processes, *Stochastic Processes and Their Applications*, **117** (2007), 677–707.
  73. A Subclass of Type  $G$  Selfdecomposable Distributions on  $R^d$  (with Takahiro Aoyama and Makoto Maejima), *Journal of Theoretical Probability*, **21** (2008), 14–34.
  74. On the marginal effects of variables in the log-transformed sample selection models (with Steven T. Yen), *Economics Letters*, 100 (2008), 4–8.
  75. Simulation of Lévy processes, In *Encyclopedia of Statistics in Quality and Reliability: Computationally Intensive Methods and Simulation*, *Encyclopedia of Statistics in Quality and Reliability: Computationally Intensive Methods and Simulation*, Wiley 2008.
  76. General Upsilon-transformations (with Ole Barndorff-Nielsen and Steen Thorbjørnsen), *ALEA - Latin American Journal of Probability and Mathematical Statistics*, 4 (2008), 131–165.
  77. Inverse problems for regular variation of linear filters, a cancellation property for  $\sigma$ -finite measures, and identification of stable laws (with Martin Jacobsen, Thomas Mikosch, and Gennady Samorodnitsky), *Annals of Applied Probability*, 19 (2009), 210–242.
  78. Conditional means of the dependent variable in a double-selection model: The roles of diet and exercise in body weight (with Steven T. Yen), *Economics Letters*, 109 (2010) 75–78.
  79. Modeling and simulation with operator scaling (with Serge Cohen and Mark M. Meerschaert), *Stochastic Processes and Their Applications*, 120 (2010), 2390–2411.
  80. Generalized tempered stable processes (with Jennifer L. Sinclair), In *Stability in Probability*, Ed. J.K. Misiewicz, *Banach Center Publ.* 90 (2010), 153–170.
  81. Large deviations for local times and intersection local times of fractional Brownian motions and Riemann–Liouville processes (with Xia Chen, Wenbo V. Li, and Qi-Man Shao), *Annals of Probability* 39 (2011), 729–778.

82. Spatial Brownian motion in renormalized Poisson potential: a critical case (with Xia Chen), submitted. <http://arxiv.org/pdf/1103.5717v1.pdf>
83. On the uniform convergence of random series in Skorohod space and representations of cadlag infinitely divisible processes (with Andreas Basse-O'Connor), submitted. <http://arxiv.org/pdf/1111.1682v1.pdf>
84. Asymptotic independence of multiple Wiener-Ito integrals and the resulting limit laws (with Ivan Nourdin), submitted. <http://arxiv.org/pdf/1112.5070v2.pdf>
85. Characterization of the finite variation property for a class of stationary increment infinitely divisible processes (with Andreas Basse-O'Connor), submitted. <http://arxiv.org/pdf/1201.4366v1.pdf>

**Working papers:**

1. Towards sharp moment inequalities for sums of independent random vectors and infinitely divisible measures in Hilbert spaces (with Matthew Turner).
2. Stochastic integral representations of strictly stable random variables and series representations of symmetric completely selfdecomposable random variables (with Makoto Maejima and Yohei Ueda).
3. Identification of semimartingales within infinitely divisible processes (with Andreas Basse-O'Connor).
4. Itô-type isomorphism for stochastic integrals driven by space-time infinitely divisible random measures (with Matthew Turner).

**Unpublished Manuscripts:**

1. Remarks on sample path integrable random processes (with V. Tarieladze), 1981.
2. Stationary increment stable processes (with S. Cambanis, V. Mandrekar, and D. Surgailis), 1998.

**Invited Talks:****1975**

First International Conference on Probability in Banach Spaces, Oberwolfach, West Germany.

**1980**

Third International Conference on Probability in Banach Spaces, Medford, MA.

**1982**

Ninth Prague Conference on Information Theory, Statistical Decisions and Random Processes, Prague, Czechoslovakia.

**1984**

Probability Consortium of the Western Reserve, Cleveland, Ohio.

**1986**

Center for Stochastic Processes, UNC at Chapel Hill, seminar talk.

**1987**

Center for Stochastic Processes, UNC at Chapel Hill, seminar talk.

**1988**

AMS Regional Meeting, Special Session on Stochastic Processes, Knoxville, TN.

Seventh International Conference on Probability in Banach Spaces, Oberwolfach, West Germany.

Symposium on Probability and Its Applications (in conjunction with the IMS Annual Meeting), Fort Collins, CO.

**1989**

CAM Special Focus on Extremes and Stable Processes, Cornell University, seminar talk.

Boston University, seminar and colloquium talks.

**1990**

MSI Workshop on Stable Processes and Related Topics, Cornell University.

Workshop on Stable Measures and Processes, Stefan Banach International Mathematical Center, Warsaw, Poland.

Cornell University, colloquium talk.

**1991**

Center for Stochastic Processes, UNC at Chapel Hill, seminar talk.

Michigan State University, East Lansing, colloquium talk.

University of Minnesota, Minneapolis, seminar talk.

**1992**

AMS Regional Meeting, Special Session on Stochastic Processes, Bethlehem, PA.

CIMAT Workshop on Multiple Itô-Wiener Stochastic Integrals, Guanajuato, Mexico.

Graduate Center, New York, seminar talk.

**1993**

North Carolina State University, Raleigh, seminar talk.

UNC, Chapel Hill, seminar talk.

Wrocław Technical University, Poland, seminar talk.

Ninth Conference in Probability in Banach Spaces, Sandbjerg, Denmark.

AMS Regional Meeting, Special Session on Topics in Probability, Syracuse, NY.

**1994**

U.S. – Japan Bilateral Seminar, LSU, Baton Rouge.

AMS Regional Meeting, Special Session on Stochastic Processes, Richmond, VA.

University of Tennessee, Chattanooga, colloquium talk.

**1995**

Georgia Institute of Technology, Atlanta, colloquium and seminar talks.

Wrocław University, Poland, seminar talk.

**1996**

Cornell University, colloquium talk.

Conference on High Dimensional Probability, Oberwolfach, Germany.

Stable Processes, Wrocław, Poland (satellite meeting of the 4th World Congress of Bernoulli Society for Probability and Statistics in Vienna).

Conference on Stochastic Analysis, Random Fields and Applications, Ascona, Switzerland.

AMS Regional Meeting, Special Session on Applied Probability, Chattanooga, TN.

IMS Special Topics Meeting, "Stable Processes and Related Topics", Chapel Hill, NC.

Courant Institute of Mathematical Sciences, NYU, seminar talk.

**1997**

Workshop on Scaling, (quasi) Long Range Dependence and Self-similarity, Guanajuato, Mexico.

Georgia Institute of Technology, Atlanta, seminar talk.

AMS Regional Meeting, Special Session on Stochastic Inequalities, Atlanta, GA.

**1998**

Keio University, Japan, three seminar talks.

Kyoto University, Japan, seminar talk.

Okayama University of Science, Japan, seminar talk.

Kyushu University, Japan, seminar talk.

Symposium on Some topics on Infinitely Divisible Processes, Institute of Statistical Mathematics, Tokyo, Japan, featured speaker (three lectures).

**1999**

Cornell University, seminar talk.

International Conference on Lévy Processes: Theory and Applications, Aarhus, Denmark, one hour talk.

Workshop on Product Integrals and Pathwise Integration, Aarhus, Denmark, one hour talk.

Second International Conference on High Dimensional Probability, one hour talk.

Case Western Reserve University, seminar talk.

**2000**

Sixth International Conference on Probability, one hour talk, Poraj, Poland.

Lund, Sweden, Applied Probability Workshop, one hour talk.

Aarhus, Denmark, Centre for Mathematical Physics and Stochastics, Concentrated Advanced Course on Lévy Processes and Branching Processes, one hour talk.

University of Copenhagen, Denmark, seminar talk.

University of Jena, Germany, two seminar talks.

University of Pisa, Italy, seminar talk.

Minisymposium on Trends in Probability, Nicholas Copernicus University, Poland, one hour talk.

Warsaw University, Poland, seminar talk.

Special Regional Meeting of the Polish Mathematical Society, Wroclaw, Poland, one hour talk.

**2001**

AMS Annual Meeting, Special Session on Stochastic Analysis and Applications, New Orleans, LA.

CIMAT, Guanajuato, Mexico, Semester on Lévy Processes, series of five lectures.

Universidad Nacional Autónoma de México, Mexico City, seminar talk.

Conference on Lévy Processes and Stable Laws, University of Warwick, United Kingdom, keynote lecture.

Cornell University, colloquium talk.

The 23<sup>rd</sup> Midwest Probability Colloquium, University of Chicago, featured speaker.

Michigan State University, colloquium talk.

**2002**

Second International Conference on Lévy Processes: Theory and Applications, Aarhus, Denmark.

Conference on Stochastic Analysis, Random Fields and Applications, Ascona, Switzerland.

EuroConference Stochastic Inequalities and their Applications, Barcelona, Spain.

Eight International Vilnius Conference on Probability Theory and Mathematical Statistics, Vilnius, Lithuania.

Georgia Institute of Technology, seminar talk.

**2003**

The Third International Conference on Lévy Processes: Theory and Applications, Paris, France.

Case Western Reserve University, colloquium talk.

**2004**

Eight Conference on Probability, Bedlewo, Poland, plenary talk.

Université Paul Sabatier, Toulouse, France, seminar talk.

**2005**

Fourth Symposium on Lévy Processes: Theory and Applications, Manchester, United Kingdom, plenary lecture.

Workshop on Continuous-Time Processes Based on Infinite Activity Innovations, Isaac Newton Institute for Mathematical Sciences, Cambridge, United Kingdom.

Workshop on Heavy Tails and Long Range Dependence, Cornell University.

Center for Mathematical Sciences of the Munich University of Technology, Munich, Germany, colloquium talk.

The Eleventh Environmental Mathematical and Computer Science Conference, Chełm, Poland, plenary lecture.

Center of Excellence Lectures at Keio University, Tokyo, Japan, featured speaker, three lectures.

**2006**

Stochastic Processes and Random Fractals, Lille, France, one of the main speakers.

The Ninth Conference on Probability, Bedlewo, Poland, plenary talk.

The Ninth International Vilnius Conference on Probability Theory and Mathematical Statistics, Vilnius, Lithuania.

George Washington University, Washington D.C., colloquium talk.

**2007**

University of Nevada, Reno, colloquium talk.

Mini-Workshop: Levy Processes and Related Topics in Modelling, Oberwolfach, Germany.

International Conference in Probability and Statistics, Toulouse, France.

The Fifth International Conference on Lévy Processes: Theory and Applications, Copenhagen, Denmark.

Cornell University, colloquium talk (OR&IE), seminar talk (Mathematics).

**2008**

University of Utah, seminar talk.

The Fifth Conference on High Dimensional Probability, Luminy, France.

The Seventh World Congress in Probability and Statistics, Singapore.

The Sixth Workshop on Markov Processes and Related Topics, Wuhu, China.

Beijing Normal University, China, seminar talk.

The Fifth Conference in Actuarial Science and Finance, Samos, Greece.

Stochastic Models in Engineering and Science, Cleveland, Ohio.

**2009**

Michigan State University, colloquium talk.

The Twenty Eight International Seminar on Stability Problems for Stochastic Models, Zakopane, Poland.

International Conference on Stochastic Analysis and Random Dynamical Systems, Lviv, Ukraine.

**2010**

Ambit processes, non-semimartingales and applications, Sonderborg, Denmark.

Inaugural Lecture, Technical University of Munich, Institute for Advanced Studies, Germany.

Sixth International Conference on Lévy Processes and Applications, Dresden, Germany.

Workshop on Infinite Divisibility and Branching Random Structures, Guanajuato, Mexico.

## 2011

Symposium in Honor of Professor Makoto Maejima, Keio University, Japan.

Georgia Institute of Technology, seminar talk.

The 33rd Finnish Summer School on Probability Theory and Statistics, series of six lectures for Ph.D. students and junior researchers.

Nicolaus Copernicus University, Toruń, Poland, seminar talk.

Nicolaus Copernicus University, Toruń, Poland, series of six lectures for Ph.D. students and researchers in probability and statistics.

## Graduate Students:

### Ph. D.:

Slawomir Kolodynski, completed 2000.

Shiyong Si, completed 2009.

Jennifer Sinclair, completed 2009.

Matthew Turner, completed 2011.

Ernest Jum, 2011 - present.

### Master's:

Tammy Willett, M.S. with thesis, completed, 1988.

David Rutherford, M.S. with thesis, completed, 1989.

Jeffrey T. Louallen, M.S. with thesis, completed, 1994.

Valerie Beaman, M.S. with thesis, completed, 1994.

Steven Daniel, M.S. with thesis, completed, 1996.

Q. Norachaipeerapat, M.S., completed, 2000.

Kevin M. Young, M.S., completed, 2000.

Yang Liu, M.S. with thesis, completed, 2004.

Sean Lestrade, M.S., completed, 2005.

January, 2011