Curriculum Vitae

JAN ROSIŃSKI
Department of Mathematics
University of Tennessee
Knoxville, TN 37996-1320 USA
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EDUCATION:

M.S. in Mathematics (1974), University of Wrocław, Poland, 1969-1974
Ph.D. in Mathematics (1975), University of Wrocław, Poland, 1974-1975

EMPLOYMENT:

Regular:

University of Tennessee, Knoxville, Department of Mathematics,
Professor, 1991 – present; Associate Professor, 1985 –1991

University of Wrocław, Poland, Institute of Mathematics,
Assistant Professor, 1976 - 1985; Instructor in Mathematics, 1974 - 1976

Polish Academy of Sciences, Institute of Mathematics, 1979–1982 (part time).

Visiting:

Wrocław University of Science and Technology, Poland, June 2022
Jilin University, Changchun, China, May - June, 2018
Aarhus University, Aarhus, Denmark, Aug. - Oct. 2000, May 2013 and June 2015
Wrocław Technical University, Poland, June 2012, July 2013 and May 2015
Technion, Haifa, Israel, December 2014
Centro de Investigación en Matemáticas, Guanajuato, Mexico, Feb. - Mar. 2001, Dec. 2010 and Nov. 2014
Nicolaus Copernicus University, Toruń, Poland, June 2011
Institute for Advanced Studies, Technical University of Munich, Germany, July 2010 and May 2011
Keio University, Japan, June 1998, Dec. 2005 and Mar. 2011.
Beijing Normal University, China, July 2008 and June 2010
Cornell University, July 1989, fall semester 1990, June 1993, Apr. 2001 and fall semester 2007
Warsaw University and Wrocław Technical University, Poland, June 2006
Technical University of Munich, Germany, June 2005
Université Paul Sabatier, Toulouse, France, June 2004
Université Paris VI–VII, Paris, France, May 2003
Polish Academy of Sciences, Institute of Mathematics, Warsaw, Poland, Nov. - Dec. 2000
Lund University, Sweden, June 2000
Courant Institute of Mathematical Sciences, NYU, Nov. 1996
Center for Stochastic Processes, Department of Statistics, University of North Carolina at Chapel Hill, 1984–1985, July 1986 and spring semester 1991
Center for Stochastic and Chaotic Processes in Science and Technology, Case Western Reserve University, May 1991
Case Western Reserve University, 1983-1984
Louisiana State University, Baton Rouge, spring semester 1983

RESEARCH INTERESTS:

Probability and Stochastic Processes. Infinitely divisible and their applications, stochastic analysis, high dimensional probability, stochastic chaos and Malliavin calculus.

HONORS and AWARDS:

Elected Member of the International Statistical Institute, 2019.

Elected Fellow of the Institute of Mathematical Statistics, 1997.

Included in the list of Eminent Scientists of Polish Origin and Ancestry by the Kosciuszko Foundation, USA, 2018.

Received the title of Professor of Mathematical Sciences in Poland conferred by the President of the Republic of Poland, 2018

Included in the Web of Science list of Highly Cited in Field of Mathematics for 2017.

Number one position on the list "Most Cited Stochastic Processes and Their Applications Articles" for five years, from 2007 to 2012.

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

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

Tennessee Science Alliance Annual Awards, every year from 1988 to 2000.

University of Tennessee Professional Development Awards, 1986-87, 1990-91, 1993-94, and 1996-97.

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.

FUNDED GRANTS:

Co-PI on the NSF Project: 52nd Barrett Lectures: Stochastic Analysis and its Applications, May 2024.

NSF grant DMS-1700494, "The 2017 Barrett Lectures - Mathematical Foundations of Data Science," (joint with V. Maroulas, S.M. Wise and C.G. Webster).

NSF grant DMS-1534641, partial support for the 2015-Barrett Lectures, (joint with V. Maroulas and J. Xiong).

Simons Foundation grant R011052143, September 2013 - August 2018-2019.

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).

SERVICE TO DISCIPLINE:

Journals:

Associate Editor, *Lithuanian Mathematical Journal*, 2023–present.
Associate Editor, *Probability and Mathematical Statistics* (IMS Affiliated Journal), 2020–present.

Managing Editor, *Probability and Mathematical Statistics*, 2008–2020.

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

Associate Editor, *ALEA - Latin American Journal of Probability and Mathematical Statistics*, 2016–2018.

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.

Editorial:

Co-editor (with P. Bouret, C. Houdré, D. Mason), Proceedings of the Seventh International Conference on High Dimensional Probability, 2014 – 2016.

Co-editor (with C. Houdré, D. Mason, J. Wellner), Proceedings of the Sixth International Conference on High Dimensional Probability, 2011 – 2013.

Conference organizer:

Co-organizer, 52nd Barrett Lectures: Stochastic Analysis and its Applications, May 2024.

Organizer, Invited Session on "Infinitely Divisible Laws and Processes" at the Annual Meeting of the Institute of Mathematical Statistics, London, UK, June 2022.

Co-organizer, "2017 Barrett Lectures on Mathematical Foundations of Data Sciences," University of Tennessee, Knoxville, TN.

Co-organizer, "2015 Barrett Lectures on Stochastic Filtering, Computations and Applications," University of Tennessee, Knoxville, TN.

Member, Organizing Committee of the "Seventh International Conference on High Dimensional Probability," Cargèse, France, 2014.

Co-organizer of the special session on "Stochastic Processes and Related Topics" at the Sectional Meeting of the AMS, Knoxville, TN, 2014.

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:

Committee on Fellows, Institute of Mathematical Statistics, 2021-2024.

AMS–NSA Panel Member on Probability and Statistics, 2004–2006.

Reviewer for NSF and NSA.

Referee for major journals on probability and stochastic processes.

Reviewer of Ph.D. or habilitation theses, tenure and promotion dossiers.

Membership in Professional Organizations:

Elected Member of the International Statistical Institute

Elected Member of the Institute of Mathematical Statistics.

Member, Bernoulli Society for Mathematical Statistics and Probability.

CITATIONS:

Google Scholar Database `scholar.google.com`, it shows 4998 citations, h-index 31, and i10-index 72.

Research Gate Database: it shows 1,897 Research Interest Score, 3,936 Citations, and 29 h-index

Math Reviews Database (MathSciNet) shows 1600 citations by 1042 autors.

PUBLICATIONS:

Books:

- *Proceedings of the Sixth International Conference, Wisła (Poland), 1978*, vol. 2 of Lecture Notes in Statistics, Springer-Verlag 1980 (co-edited with A. Kozek and W. Klonecki) 373 pp. ISBN-13: 978-0387904931
- *Bilinear random integrals*, Dissertationes Mathematicae, vol. 259, Polish Scientific Publications, Warsaw 1987, 71 pp. ISBN-13: 978-8301071868
- *High Dimensional Probability VI: the Banff volume*, vol. 66 of Progress in Probability, Birkhäuser 2013 (co-edited with C. Houdrè, D. Mason and J. Wellner), 373 pp. ISBN-13: 978-3034804899
- *High Dimensional Probability VII: the Cargèse volume*, vol. 71 of Progress in Probability, Birkhäuser Basel 2016 (co-edited with C. Houdrè, D. Mason, and P. Reynaud-Bouret), 461 pp. ISBN-13: 978-3-319-40517-9

Articles:

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 (with J. Szulga), *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* **1089** (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. 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.

23. 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.

24. On stochastic integration by series of Wiener integrals, *Applied Mathematics & Optimization* **19** (1989), 137–155.

25. Spectral representations of infinitely divisible processes (with B.S. Rajput), *Probab. Th. Rel. Fields* **82** (1989), 451–487.

26. On path properties of certain infinitely divisible processes, *Stochastic Proc. Appl.* **33** (1989), 73–87.

27. Complements on decoupling inequalities for multilinear functions in stable random vectors (with B.S. Rajput), *Probab. Math. Statist.* **11** (1990), 1–17.

28. On series representations of infinitely divisible random vectors, *Annals of Probability* **18** (1990), 405–430.

29. On the oscillation of infinitely divisible processes (with S. Cambanis, and J.P. Nolan), *Stochastic Proc. Appl.* **35** (1990), 87–97.

30. 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.

31. 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.

32. Sample path properties of stochastic processes represented as multiple stochastic integrals (with G. Samorodnitsky and M. Taqqu), *J. Multivar. Analysis* **37** (1991), 115–134.

33. Distributions of subadditive functionals of sample paths of infinitely divisible processes (with G. Samorodnitsky), *Annals of Probability* **21** (1993), 996–1014.

34. 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.

35. Stable mixed moving averages (with S. Cambanis, V. Mandrekar, and D. Surgailis), *Probab. Th. Rel. Fields* **97** (1993), 543–558.

36. 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.

37. Exact behavior of Gaussian measures of translated balls in Hilbert spaces (with W. Linde) *J. Multivar. Analysis* **50** (1994), 1–16.

38. On Uniqueness of the Spectral Representation of Stable Processes, *J. Theor. Probab.*, **7** (1994), 615–634.

39. 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.

40. Remarks on Strong Exponential integrability of vector valued random series and triangular arrays, *Annals of Probability* **23** (1995), 464–473.

41. On the structure of stationary stable processes, *Annals of Probability* **23** (1995), 1163–1187.

42. 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.

43. Simple conditions for mixing of infinitely divisible processes (with T. Żak), *Stochastic Processes Appl.* **61** (1996), 277–288.

44. Classes of Mixing Stable Processes (with and G. Samorodnitsky), *Bernoulli* **2** (1996), 365–377.

45. The equivalence of ergodicity and weak mixing for infinitely divisible processes (with T. Żak), *J. Theor. Probab.* **10** (1997), 73–86.

46. 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.

47. Spectral representation and structure of stable self-similar processes (with K. Burnecki 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.

48. 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.

49. 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.

50. 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* **47**, Birkhäuser, Boston (2000), 198 – 210.

51. 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.I. Resnick, Eds., Birkhäuser, Boston (2001), 401–415.

52. L^1 norm of infinitely divisible random vectors and certain stochastic integrals (with M.B. Marcus), *Electronic Communications in Probability* **6** (2001), 15–29.

53. 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, pp. 230–231.

54. Decomposition of stationary α–stable random fields, *Annals of Probability* **28** (2001), 1797-1813.

55. Approximations of small jumps of Lévy processes with a view towards simulation (with S. Asmussen), *Journal of Applied Probability* **38** (2001), 482-493.

56. 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.

57. 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.

58. Type G distributions on $\mathbf{R}^d$ (with M. Maejima), *Journal of Theoretical Probability*, **15** (2002), 323-341.

59. On the radonification of cylindrical semimartingales by a single Hilbert-Schmidt operator (with A. Jakubowski, S. Kwapień and P.R. de Fitte), *Infin. Dimens. Anal. Quantum Probab. Relat. Top.* **5** (2002), 429-440.

60. Group Self–Similar Stable Processes in $\mathbf{R}^d$ (with S. Kołodyński), *Journal of Theoretical Probability*, **16** (2003), 855–876.

61. 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.

62. Sample Hölder continuity of stochastic processes and majorizing measures (with Stanisław Kwapień), In Seminar on Stochastic Analysis, Random Fields and Applications IV., *Progress in Probability* **58**, Birkhäuser, Basel (2004), 155–163.

63. Continuity and boundedness of infinitely divisible processes: a Poisson point process approach (with Michael B. Marcus), *Journal of Theoretical Probability* **18** (2005), 109–160.

64. Kazimierz Urbanik (1930–2005), *Probability and Mathematical Statistics* **25** (2005), 1–22.

65. 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.

66. Professor Kazimierz Urbanik, *Bernoulli News* **13**(1) (2006).

67. Asymptotic bounds for infinitely divisible sequences (with Stanisław Kwapień), *Stochastic Processes and Their Applications*, **116** (2006), 1622–1635.

68. Minimal integral representations of stable processes, *Probability and Mathematical Statistics* **26** (2006), 121–142.

69. Representation of infinitely divisible distributions on cones (with Victor Pérez-Abreu), *Journal of Theoretical Probability,* **20** (2007), 535–544.

70. Gaussian approximation of multivariate Lévy processes with applications to simulation of tempered stable processes (with Serge Cohen), *Bernoulli*, **13** (2007), 195–210.

71. Tempering stable processes, *Stochastic Processes and Their Applications*, **117** (2007), 677–707.

72. A Subclass of Type G Selfdecomposable Distributions on R^d (with Takahiro Aoyama and Makoto Maejima), *Journal of Theoretical Probability*, **21** (2008), 14–34.

73. On the marginal effects of variables in the log-transformed sample selection models (with Steven T. Yen), *Economics Letters*, 100 (2008), 4–8.

74. 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.

75. General Upsilon-transformations (with Ole Barndorff-Nielsen and Steen Thorbjørnsen), *ALEA - Latin American Journal of Probability and Mathematical Statistics*, 4 (2008), 131–165.

76. Inverse problems for regular variation of linear filters, a cancellation property for σ-finite measures, and identification of stable laws (with Martin Jacobsen, Thomas Mikosch, and Gennady Samorodnitsky), *Annals of Applied Probability*, 19 (2009), 210–242.

77. 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.

78. Modeling and simulation with operator scaling (with Serge Cohen and Mark M. Meerschaert), *Stochastic Processes and Their Applications* 120 (2010), 2390–2411.

79. Generalized tempered stable processes (with Jennifer L. Sinclair), In Stability in Probability, Ed. J.K. Misiewicz, *Banach Center Publ.* 90 (2010), 153–170.

80. 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.

81. Characterization of the finite variation property for a class of stationary increment infinitely divisible processes (with Andreas Basse-O'Connor), *Stochastic Processes and Their Applications* **123** (2013), 1871–1890.

82. On Lévy's Equivalence Theorem in the Skorohod space (with Andreas Basse-O'Connor), *High Dimensional Probability VI: the Banff volume*, Eds. C. Houdrè, D. Mason, J. Rosiński, J. Wellner, Progress in Probability **66**, Birkhäuser 2013, 219–225.

83. On the uniform convergence of random series in Skorohod space and representations of cadlag infinitely divisible processes (with Andreas Basse-O'Connor), *Annals of Probability* **41** (2013), 4317–4341.

84. Asymptotic independence of multiple Wiener-Ito integrals and the resulting limit laws (with Ivan Nourdin), *Annals of Probability* **42** (2014), 497–526.

85. General inverse problems for regular variation (with Ewa Damek, Thomas Mikosch, and Gennady Samorodnitsky), *Journal of Applied Probability* **51A** (Special Issue) (2014), 229–248.

86. Stochastic integral and series representations for strictly stable distributions (with Makoto Maejima and Yohei Ueda). *Journal of Theoretical Probability*, **28** (2015), 989–1006.

87. Lévy processes and stochastic integrals in the sense of generalized convolutions (with M. Borowiecka-Olszewska, B. Jasiulis and J.K. Misiewicz), *Bernoulli*, **21** (2015), 2513–2551.

88. On infinitely divisible semimartingales (with Andreas Basse-O'Connor), *Probability Theory and Related Fields*, **164** (2016), 133–163.

89. Lévy systems and moment formulas for mixed multiple Poisson integrals (with Krzysztof Bogdan, Grzegorz Serafin, Łukasz Wojciechowski), in *Stochastic Analysis and Related Topics, A Festschrift in honor of Rodrigo Bañuelos*, Progress in Probability vol. 72, Birkhäuser 2017, 139-164.

90. Jørgen Hoffmanm-Jørgensen 1942-2017 (with Michael B. Marcus, Goran Peskir), *Matilde*, Newsletter of the Danish Mathematical Society **54** (2018), 14-15.

91. Representations and isomorphism identities for infinitely divisible processes, *Annals of Probability*, **46** (2018), 3229–3274.

92. Obituary: Wojbor A. Woyczyński (1943-2021), IMS Bulletin, December 2022.

93. In Memoriam: Wojbor Andrzej Woyczyński (1943-2021) (with Jerzy Szulga), *Probability and Mathematical Statistics* **42** (2022), 1-21.

94. Lévy measures of infinitely divisible positive processes: examples and distributional identities (with Nathalie Eisenbaum), Progress in Probability **80**, Birkhäuser/Springer, Cham, (2023), 297–324

95. Markov processes associated with generalized convolutions (with Jolanta K Misiewicz), LMJ *Lithuanian Mathematical Journal*, accepted.

96. Extension of the Itô-Nisio theorem with applications (with Andreas Basse-O'Connor), working papers.

97. Weak Convergence of Euler-Maruyama Scheme for SDEs via Malliavin Calculus (with Liguo Wang), preprint.

INVITED TALKS (since 2001):

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 23rd 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 1hr lectures.

2006

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

The Ninght 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; gave a week-long series of lectures to Ph.D. students and junior researchers.

Nicolaus Copernicus University, Toruń, Poland, seminar talk.

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

2012

Long-Range Dependence, Self-Similarity, and Heavy Tails. An international conference in honor of Prof. M.S. Taqqu. Research Triangle Park, NC.

Warsaw University, Poland, seminar talk.

Probability and Analysis. An international conference in honor of Prof. S. Kwapień. Bedlewo, Poland, (plenary talk).

Wroclaw University of Technology, Poland, two seminar talks.

6th International Conference on Stochastic Analysis and Its Applications. Bedlewo, Poland, (plenary talk).

2013

Progress in High Dimensional Probability, Aarhus University. Conference in Honour of Jørgen Hoffmann-Jøgensen. Denmark, (plenary talk).

Satellite Summer School to the 7th International Conference on Lévy Processes: Theory and Applications, Bedlewo, Poland; gave a week-long series of lectures to Ph.D. students and junior researchers.

7th International Conference on Lévy Processes: Theory and Applications, Wroclaw, Poland, (plenary talk).

AMS Sectional Meeting, Louisville, KY. Special Session on "Weak Convergence in Probability and Statistics".

2014

Stochastic Processes and Differential Equations in Infinite Dimensional Spaces, London, United Kingdom.

Australian Statistical Conference & Institute of Mathematical Statistics Annual Meeting, Special Session on Long Range Dependence and Heavy Tailed Phenomenon, Sydney, Australia.

Cornell University, seminar talk.

Pennsylvania State University, State College, PA, seminar talk.

Center for Research in Mathematics, Guanajuato, Mexico. Series of three lectures for researchers and graduate students.

Technion, Haifa, Israel, seminar talk.

2015

Joint Mathematics Meeting, San Antonio, Texas. Special Session on "Heavy Tailed Distributions and Processes".

AMS Sectional Meeting, Huntsville, AL. Special Session on "Stochastic Processes and Related Topics".

North Dakota State University, Fargo, ND, colloquium talk.

Probability and Analysis, Bedlewo, Poland, plenary talk.

International Conference on "Adventures in Self-Similarity", Cornell University, plenary lecture.

Aarhus Conference on Probability, Statistics and their Applications. Celebrating the Scientific Achievements of Ole E. Barndorff-Nielsen, Aarhus, Denmark (1-hour talk).

60th ISI World Statistics Congress, Rio de Janeiro, Brazil. Special Session on "Extreme Values and Heavy Tailed Phenomena".

2016

Dependence, Stability, and Extremes Workshop, Fields Institute, Toronto, Canada.

Conference on Ambit Fields and Related Topics, Aarhus, Denmark.

University of Cincinnati, Cincinnati, OH, colloquium talk.

BIRS-CMO Workshop on "Stable processes", Oaxaca, Mexico.

2017

Boston University, Boston, MA, seminar talk.

BIRS-CMO Workshop on High Dimensional Probability, Oaxaca, Mexico.

Heavy Tails and Long Range Dependence, Paris, France.

The Second Conference on Ambit Fields and Related Topics, Aarhus, Denmark.

Mexico-Poland 1st Meeting in Probability, Guanajuato, Mexico.

2018

Georgia Institute of Technology, Atlanta, GA, seminar talk.

Auburn University, Auburn, AL, colloquium talk.

Jilin University, Changchun, China; gave a series of 10 lectures on current research to graduate students and faculty.

Conference on Probability and Statistics, Jinan University, Shandong, China.

Northern Minzu University, Yinchuan, Ningxia, China, colloquium talk.

Chinese Academy of Sciences, Beijing, China, seminar talk.

Beijing Normal University, China, seminar talk.

Joint 2018 IMS Annual Meeting and 12th International Vilnius Conference on Probability Theory & Mathematical Statistics, Vilnius, Lithuania.

The Third Conference on Ambit Fields and Related Topics, Aarhus, Denmark.

Cincinnati Symposium on Probability Theory and Applications 2018, plenary talk.

2019

Cornell University, Ithaca, NY, seminar talk.

The Extreme Value Analysis (EVA 2019), Zagreb, Croatia.

The 9th International Conference on Lévy Processes, Samos, Greece.

The 62nd ISI World Statistics Congress, Kuala Lumpur, Malaysia. STS invited talk.

Illinois Institute of Technology, Chicago, IL, colloquium talk.

2020

International Conference "Modern Stochastics: Theory and Applications V" (MSTA-V), Kyiv, Ukraine, invited talk; conference postponed and cancelled.

The 5th Conference on Ambit Fields and Related Topics, Aarhus, Denmark, invited talk; conference postponed and cancelled.

Workshop on "Heavy Tails, Long-Range Dependence and Random Structures" at CIRM, Luminy, France, invited participation; workshop cancelled.

High Dimensional Probability IX, the Mathematical Research and Conference Center in Bedlewo, Poland; held online, June 14-19, 2020, invited 40 min talk.

2022

Wrocław University of Science and Technology, Poland, colloquium talk.

The 2022 IMS Annual Meeting, London, UK. Invited Session in Probability "Infinitely Divisible Laws and Process," 30 min talk.

2023

The University of Wrocław, Poland. Workshop in the memory of Wojbor Woyczyński on his contributions to stochastic modeling. Invited talk, 45 min (online).

The 43rd Conference on Stochastic Processes and their Applications, Lisbon, Portugal. Invited 30 min talk.

2024

Aarhus University, Denmark. The Memorial Conference in honour of Ole Barndorff-Nielsen, to celebrate his extraordinary and ground breaking contributions to probability and mathematical statistics. Invited, 25 min talk.

PH.D. STUDENTS:

Sławomir Kołodyński, PhD in 2000.
Shiying Si, PhD in 2009. Model Risk Manager, Bank of New York Mellon.
Jennifer Sinclair, PhD in 2009. Professor, University of Cincinnati.
Matthew Turner, PhD in 2011. Equifax, Atlanta.
Ernest Jum, PhD in 2015. Model Risk Manager.
Liguo Wang, PhD in 2016. Bank of New York Mellon, Shanghai
Eddie Tu, PhD in 2017. Professor, Dickinson College.
Vy Dieu Nguyen, PhD in 2019. Instructor, University of Tennessee, Knoxville

September, 2025