PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 25, Fasc. 1 (2005), pp. 1–22

KAZIMIERZ URBANIK (1930–2005)

RV

ZBIGNIEW J. JUREK¹, JAN ROSIŃSKI² AND WOJBOR A. WOYCZYŃSKI³

Kazimierz Urbanik, the Founder and Editor-in-Chief of this journal, and Professor Emeritus of Mathematics at Wrocław University, died of cancer Sunday, May 29, 2005, at the age of 75. His research, teaching and administrative work was decisive in creation of a major school in probability theory in Poland. Born in Krzemieniec in Eastern Poland, following the end of World War II and transfer of the city to Western Ukraine, he moved with his family to the western Polish territory of Lower Silesia, where he lived for the next sixty years, almost all of them in the regional capital city of Wrocław.

Urbanik, a two-term Rector of Wrocław University and an Ordinary Member of the Polish Academy of Sciences, led the Institute of Mathematics in Wrocław for several decades. His over 180 published scientific papers developed novel approaches to problems of probability theory, the theory of stochastic processes, mathematical physics, and information theory. Today they are well known in the global mathematics research community. His favored tools were functional and analytic but he did not shrink from tackling difficult unsolved problems in universal algebra either.

As an educator Urbanik was the principal advisor of seventeen doctoral students, who continued work on his ideas at academic institutions of five continents. His fairness, warmth, generosity and devotion to them were legendary and they reciprocated in kind. He loved doing and teaching mathematics and despite his long and incapacitating illness, about which he never complained, continued working with the students, publishing and fulfilling his editorial duties almost to the last days of his life. He delivered his final lecture on April 21, 2005, and his last published paper appeared in the Spring of this year.

He is survived by his wife Stefania, son Witold, daughter Jadwiga, and a grandson, all of them of Wrocław, Poland.

¹ Instytut Matematyczny, Uniwersytet Wrocławski, pl. Grunwaldzki 2/4, 50-384 Wrocław, Poland.

² Department of Mathematics, University of Tennessee, Knoxville, TN 37996, U.S.A.

³ Department of Statistics and Center for Stochastic and Chaotic Processes in Science and Technology, Case Western Reserve University, Cleveland, OH 44106, U.S.A.

other probabilists got their initial training there, and were beneficiaries of Urbanik's patient and forgiving mentoring style.

Urbanik's academic career was swift. In 1956, he received his Ph.D. for a dissertation on cascade processes, in 1957 obtained his docentship and was appointed Associate Professor (Docent), and three years later was promoted to the rank of Professor. In 1965, at the age of 35, he was elected to the Polish Academy of Sciences as its youngest member ever.

Throughout the years he masterly combined a steady flow of research (published in over 180 papers in a variety of areas), teaching and major administrative responsibilities. The latter were not an afterthought in his academic life. For almost thirty years (1967–1978 and 1981–1996) he guided the Institute of Mathematics of the Wrocław University as its Director, and from 1975 to 1981 he served as the President (Rector) of Wrocław University. He formally retired from the University in the Summer of 2000.

For a couple of terms he was also a Vice President of the Polish Academy of Sciences. He played key roles in developing several major projects of importance to Polish mathematics, such as the creation of the Stefan Banach Mathematical Center, which was initially an institution jointly funded by the Soviet Union, Poland, East Germany, Czechoslovakia, Hungary, Romania and Bulgaria, but located in Warsaw, Poland. It should not be overlooked that his effectiveness as a science administrator and a community leader was greatly enhanced by his prominent position within the then ruling Polish United Workers Party. However, he was never an ideological doctrinaire and, within the mathematical community, kept his political views private. With his access to the communist establishment, he was able to protect the mathematical community from political extremists, and many individual mathematicians from the unpleasant consequences of their "political incorrectness". Throughout the last half-century of Poland's political trials and tribulations his integrity was above reproach as he kept the respect and admiration of people from all parts of the political spectrum. It was a remarkable fact that in the 1990s, after Solidarity wrestled power from the communist party, Urbanik was still elected by a popular vote to the directorship of the Institute.

As a teacher Urbanik developed a large and faithful following. His delivery was crisp and velvety, and we were all mesmerized by his lectures in which deep theories unfolded effortlessly in front of our eyes without any help from notes or textbooks. He had developed original approaches to almost every subject he lectured on and we regret that most of his course offerings were never converted into published textbooks. His lectures attracted many research students to his seminars. Among the seventeen Ph.D. students who wrote their dissertations under his supervision are the first and the third authors of this article, while the second author was a Ph.D. student of the third one. Urbanik was also a popular speaker abroad, with invited visits to Berkeley, Moscow, Paris, Cambridge, New Orleans, Beijing, Göttingen, Hanoi and Cleveland, among

others. He spoke several times at the Oberwolfach Institute in Germany. In 1966, during the World Mathematical Congress in Moscow, he delivered a major invited address. Despite his retirement he continued to direct his Monday Seminar, teach graduate courses and serve as the Editor-in-Chief of the journal *Probability and Mathematical Statistics*, which was founded by him in 1980. Numerous awards and honors bestowed on him are listed in a separate appendix below.

Kazimierz Urbanik's most substantial research contributions, already acknowledged in Jean Dieudonné's historical analysis A Panorama of Pure Mathematics, as Seen by N. Bourbaki (cf. [a], Section B VII, pp. 223–228), were in probability and stochastic processes. He also made, however, major discoveries in other areas that included information theory, mathematical physics (including foundations of quantum mechanics), theory of universal algebras, mathematical analysis, functional analysis and topology. In this broad scope of research he was a faithful follower of his mentor, Hugo Steinhaus.

* * *

In the remainder of this sketch we will attempt to describe Kazimierz Urbanik's principal lines of research dividing them into several topics as was done in the 1974 Nauka Polska article on Urbanik's work (cf. [h]). The numbered references refer to the complete bibliography of Urbanik's papers which is enclosed as an appendix below; letters denote other references.

(i) Probability theory. In the years 1956–1960 Urbanik was one of the first who investigated limit theorems for sequences of independent random elements with values in compact groups, and introduced the notion of a Gaussian measure on a locally compact abelian group. One of his fundamental and strikingly elegant results was that the existence of a Gaussian measure on a group is equivalent to the connectedness of the group. His results in this area are now a standard fare in monographs on probability theory on groups (cf., e.g., Heyer's monograph [d] and Chapters 3 and 6 in Grenander's book [c]).

While visiting Aarhus University in 1962 Urbanik learned about Kingman's work [f] on random walks with spherical symmetry, which lead him to consider a new type of convolution. In the fundamental paper [79] he introduced a formal notion of a generalized convolution as a binary operation on probability measures on the positive half-line satisfying five axioms, one of them being the weak law of large numbers for δ_1 measures. These axioms permit a study of generalized characteristic functions, Laplace transforms, infinitely divisible laws, stable laws, Linnik class I_0 , moments, domains of attractions, and other concepts hitherto studied only for classical convolutions. In his most recent work those fundamental results are used to introduce and investigate some "generalized" special functions. Over the years Urbanik wrote almost twenty papers on that subject; in literature, generalized convolutions

are now commonly referred to as "Urbanik systems". Some of the generalized convolutions are related to the theory of hypergroups. Urbanik's pioneering work in this area was followed up by numerous contributions to the subject from other mathematicians such as D. Kendall, N. Bingham, V. E. Volkovich, N. van Thu, H. Heyer, R. Jajte and Z. J. Jurek.

In 1968, Urbanik ingeniously applied the analytical method of extreme points, and Choquet's Theorem in particular, to find characteristic functions of many limit probability laws, including a description of the Lévy class L of selfdecomposable distributions. He also used that tool to characterize Feller's class, autoregressive systems and limit laws in non-commutative probability theory, cf. [119], [122], [141].

Four years later, in [109], he described limit laws of partial sums of random vectors normalized by matrices (linear operators), which pushed forward the subject originated independently in V. Sakovic's and M. Sharpe's dissertations. For this purpose he introduced a completely new notion of decomposability semigroups. These are matrix (linear operator) semigroups associated with probability measures. In numerous papers Urbanik has shown how topological and algebraic properties of those semigroups can be used to describe probability distributions; cf. [120], [123], [128], [134]. This research had many followers, including M. Klass, M. G. Hahn, V. Semovskii, J. Kucharczak, R. Jajte, W. Krakowiak, B. Mincer, W. N. Hudson, Z. J. Jurek, J. A. Veeh, W. Hazod, M. M. Meerschaert, H. P. Schaefler; and again in this context, in [109] and [134], Urbanik masterfully applied Choquet's Theorem to find an analogue of the Lévy-Khintchine formula. A historical sketch of the operator-limit laws theory can be found in [e]. Chapter 3 of the latter monograph consists mostly of Urbanik's results and the book also provides a new random integral representation method which permits to circumvent the extreme points technique.

In papers [110] and [114] Urbanik introduced a classification of limit laws by introducing a countable decreasing family L_m , m = 0, 1, 2, ..., which begins with the Lévy class L of selfdecomposable distributions. This circle of ideas was picked up, extended and generalized, among others, by J. Bunge, Z. J. Jurek, K. Sato, M. Yamazato, M. Maejima, B. Schreiber, N. van Thu. A novel identification theorem for probability distributions via moments of sums of independent random variables was obtained by Urbanik [171] in 1993. The proof borrowed techniques from the theory of Banach algebras.

(ii) Stochastic processes. In one of his first papers, published in 1954, Urbanik investigated asymptotic behavior of homogeneous Markov processes and, in particular, the distribution of their extreme values. He proposed a Markovian model of cosmic ray cascades, and the physical problem of forecasting the sun's activity led him to the prediction theory for stationary processes without the moment condition. He proved that in this context Orlicz spaces

play a role analogous to the role of Hilbert spaces in the Wiener-Kolmogorov theory based on the covariance function. In a 1967 article [97], which was quickly followed by a joint paper with W. A. Woyczyński [98] on a similar topic, the stochastic integrability with respect to general processes with independent increments was characterized in terms of Orlicz spaces. This approach was later extended to Bartle-type stochastic integrals by J. Rosiński, and to semimartingale integrals by Kwapień and Woyczyński; cf. [g]. We should also mention a beautiful exposition of the classical linear prediction theory for second-order stationary sequences published by Urbanik in Springer's Lecture Notes in Mathematics series [99]. The book was a written version of a series of lectures delivered at Erlangen University, Germany.

In 1956, Urbanik begun his systematic study of generalized stochastic processes and random fields, whose sample functions are (Schwartz) distributions, and introduced local characteristics for such processes; cf. [21], [27], [30–31], [34], [38]. This work, of great importance for physics and, in particular, quantum field theory, was done contemporaneously but independently of I. M. Gelfand's investigations in the same area, and used different techniques.

More recently, in 1988 papers [157] and [165], Urbanik introduced the concept of an analytic stochastic process which was based on the Wiener-Itô decomposition of chaos. His fundamental theorem provides an isomorphism between the class of analytic processes and the space of entire functions. This permits an application of tools from analytic function theory to random special functions. In 1992, Urbanik introduced a new analytic method for studying random functionals of transient stochastic processes, which include functionals of geometric Brownian motion, cf. [168] and [169]. The latter found applications in foundations of modern mathematical finance theory.

(iii) Information theory and theoretical physics. In 1957, Urbanik working together with G. S. Rubinstein, solved a problem posed by A. N. Kolmogorov, concerning the maximum value of information, [26]. His further investigations in this field were closely related to statistical physics and done in collaboration with physicist Roman S. Ingarden. In particular, using ideas of E. T. Jaynes, they proposed an original foundation for informational thermodynamics. The law of entropy increase was proved rigorously; cf. [65–66], [68–69]. In foundations of quantum mechanics, Urbanik proved a remarkable fact that commutativity of observables is equivalent to the existence of their joint distribution; cf. [67], [93].

Since 1961, Urbanik made several attempts to define information without probability theory. These efforts finally bore fruit in 1972, when he proposed new axioms for information theory based on four postulates: (1) the law of the broken choice; (2) the local character of information; (3) the indistinguishability of equivalent systems of information; (4) the law of increase of information; cf. [111], [114], [116].

- (iv) General algebras. It was Edward Marczewski, one of Urbanik's mentors, who, in 1958, initiated studies of the notion of independence in universal algebras. One of the deepest problems in that field was the characterization of those algebras whose independence has the properties of linear independence in linear spaces. During the following eight years Urbanik completely solved that problem, proving that those algebras are linear or affine spaces over appropriate fields; cf. [48], [57], [71], [75], [89]. Also, during his visit at Tulane University, New Orleans, Louisiana, in the academic year 1959–60, he made fundamental contributions to the theory of algebras with absolute values. The work contained in almost twenty papers written by Urbanik in the field of general algebras forms an essential part of George Grätzer's 1979 monograph [b]. The journal Algebra Universalis is now one of the main outlets for research in the area where Urbanik's work was of such fundamental importance.
- (v) Topology, measure theory and analysis. Urbanik's first paper, written in 1953 jointly with B. Knaster, characterized zero-dimensional G_{δ} sets. But he did not stay in the area although, occasionally, he returned to topological issues. In [5] he proved the non-topological structure of the field of Mikusiński operators. Jointly with P. Erdös, in [41], he proved a theorem about sets measured by multiples of irrational numbers. A collaboration with H. Fast, resulted in an extension of Titchmarsh convolution theorem, while in [64] he developed Fourier analysis on Marcinkiewicz spaces. Urbanik also solved the Hartman's problem on the existence of common extension of isomorphic images of Haar measures induced by different topologies on a given group.

The above paragraphs provide only a rough and imprecise description of Kazimierz Urbanik's opus of research. A complete listing of his publications is enclosed as an appendix.

There are several characteristic features of Urbanik's style of doing mathematics in particular, and science in general. The first and foremost in our minds is the elegance of his theories and sheer power of his deductive reasoning combined with the crispness and clarity of their presentation. He never shrunk from frontal attacks on the problems he was working on and was capable to marshal considerable artillery to support his offensives. But now and then you see a totally unexpected tack in his proofs and analytic ingenuity that we, his students, all tried to emulate. In his work on probability, he employed powerful abstract tools, ranging from functional analysis to abstract algebras and topology, with great mastery even in situations that seemingly, at first sight, were unlikely to benefit from them. There was also a persistent physical thinking behind a lot of his abstract arguments. His great intuition and insight in finding the most appropriate and often eye-opening formal framework for theories he was working on has always been remarkable.

It is our considered opinion that the recognition and importance of Urbanik's multifaceted work will grow as time goes on and that the popularity

of his pioneering ideas in research programs of other mathematicians and theoretical physicists will expand. The probability school he created in Wrocław, continuing Hugo Steinhaus' traditions, has by now radiated its ideas and its style of doing mathematics to many other international research centers, and his former students spread their scholarly activities to five continents.

REFERENCES

- [a] J.-Dieudonné, A Panorama of Pure Mathematics, as Seen by N. Bourbaki, Academic Press, New York 1982.
- [b] G. Grätzer, Universal Algebra, 2nd ed., Springer, New York 1979.
- [c] U. Grenanader, Probabilities on Algebraic Structures, Wiley, New York 1963.
- [d] H. Heyer, Probability Measures on Locally Compact Groups, Springer, Berlin-New York 1977.
- [e] Z. J. Jurek and J. D. Mason, Operator-limit Distributions in Probability Theory, Wiley, New York 1993.
- [f] J. F. C. Kingman, Random walks with spherical symmetry, Acta Mathematica 63 (1963), pp. 11-53.
- [g] S. Kwapień and W. A. Woyczyński, Random Series and Stochastic Integrals: Single and Multiple, Birkhäuser, Boston 1992.
- [h] E. Marczewski, C. Ryll-Nardzewski and W. Woyczyński, Kazimierz Urbanik, Nauka Polska (1974), No. 1, pp. 101-105.

Wrocław, Knoxville, Cleveland September 2005

LIST OF KAZIMIERZ URBANIK'S PH.D. STUDENTS

- 1962 Emanuel Strzelecki (now in Australia). Thesis: Metric properties of normed algebras.
- 1968 Wojbor A. Woyczyński (now at Case Western Reserve University, Cleveland, Ohio, U.S.A.). Thesis: *Ind-additive functionals on random variables*.
- 1969 Bolesław Szafnicki (now in Germany). Thesis: On quantum informational thermodynamics with macrostates defined with respect to several operators.
- 1971 Jerzy Gilewski (now in France). Thesis: Generalized convolutions and Delphic semigroups.
- 1971 Jacek Kuiński (now at Technical University of Poznań, Poland). Thesis: Evolution of the mean number of particles in a cascade with doubling energy.
- 1971 Marek Pieńkowski (now at Dominican Order, Kraków, Poland). Thesis: Infinitely divisible stochastic processes and random integrals in linear spaces.
- 1974 Nguyen Chi Bao (now in Vietnam). Thesis: Functionals induced by processes with independent increments.
- 1975 Jerzy Kucharczak (now at University of Wrocław, Wrocław, Poland). Thesis: Operator-stable probability measures.
- 1976 Nguyen van Thu (now at Center for Natural Sciences and Technology, Hanoi, Vietnam). Thesis: *Prediction problems*.
- 1977 Purewin Begzżaw (now in Ułan Bator, Mongolia). Thesis: Riesz property for Poissonian type processes.
- 1977 Zbigniew J. Jurek (now at University of Wrocław, Wrocław, Poland). Thesis: Limit distributions for sums of shrunken random variables with values in a Hilbert space.
- 1978 Andrzej Korzeniowski (now at University of Texas, Arlington, Texas, U.S.A.). Thesis: Convergence of martingales in Banach spaces.
- 1979 Wiesław Krakowiak (now at University of Wrocław, Wrocław, Poland). Thesis: Operator-stable and operator-semi-stable probability measures on Banach spaces.
- 1981 Teresa Rajba (now at Technical University of Łódź, Łódź, Poland). Thesis: On decomposability semigroups of probability measures on the real line.
- 1982 Lesław Bielak (now in Germany). Thesis: Recurrent differential representations for stationary processes and their applications.
- 1985 Bogdan Mincer (now at University of Wrocław, Wrocław, Poland). Thesis: Stability of measures with respect to groups of linear operators on a separable Hilbert space.
- 1988 Andrzej Wiśniewski (now at University of Szczecin, Poland). Thesis: Linear measurable operators on Fréchet spaces.

URBANIK'S MAJOR ADMINISTRATIVE AND EDUCATIONAL POSITIONS

Director of the Institute of Mathematics at the University of Wrocław from 1967 till 1978 and from 1981 till 1996.

President (Rector) of the University of Wrocław for two terms, 1975–1978 and 1978–1981.

President of the Wrocław Branch of the Polish Academy of Sciences (PAN), 1972–1977.

Vice President of the Polish Academy of Sciences, 1984-1986.

Member of the Editorial Board of the Zeitschrift für Wahrscheinlichkeitstheorie und Verwandte Gebiete, 1962–1982.

Member of the Editorial Board of the Journal of Multivariate Analysis, 1970-1980.

Member of the Editorial Board of the Studia Mathematica, 1967-2005.

Member of the Editorial Board of the Colloquium Mathematicum, 1968-2005.

Founder and the Editor-in-Chief of the *Probability and Mathematical Statistics*, 1980–2005.

KAZIMIERZ URBANIK'S MAJOR AWARDS AND HONORS

Mazurkiewicz Prize of the Polish Mathematical Society, 1957.

Polish State Prize, Second Class, 1964.

Polish State Prize, First Class, 1973.

Award of the Polish Academy of Sciences, 1972.

The French Academy of Sciences' Palms Award, 1976.

Medal of King Leopold II awarded by the Government of Belgium, 1977.

The Alfred Jurzykowski Foundation (New York) Award, 1989.

Sierpiński Medal of the Polish Mathematical Society and Warsaw University, 1993.

Minister of Education of the Republic of Poland Award, 1994.

Doctorate Honoris Causa of the University of Łódź, 1995.

Doctorate Honoris Causa of the Technical University of Wrocław, 1995.

S. Banach Medal of the Polish Academy of Sciences, 1998.

W. Orlicz Medal of the University of Poznań, 1998.

Award of the Prime Minister of the Republic of Poland, 1998.

LIST OF RESEARCH PUBLICATIONS OF KAZIMIERZ URBANIK

1953

1 (with B. Knaster). Sur les espaces complets séparables de dimension 0, Fund. Math. 40 (1953), pp. 194-202.

1954

- 2. Sur un problème de J. F. Pàl sur les courbles continues, Bull. Acad. Polon. Sci., Cl. III 2 (1954), pp. 205-207.
- 3. Limit properties of homogeneous Markoff processes with a denumerable set of states, Bull. Acad. Polon. Sci., Cl. III 2 (1954), pp. 371–373.
- 4. Quelques théorèmes sur les mesures, Fund. Math. 41 (1954), pp. 150-162.
- 5. Sur la structure non topologique du corps des opérateurs, Studia Math. 14 (1954), pp. 243-246.

1955

- 6. O zbiorach płaskich złożonych z odcinków równoległych (On plane sets composed of parallel segments), Roczn. Pol. Tow. Mat., Ser. I, Prace Mat. 1 (1955), pp. 169–173 (English and Russian summaries).
- 7 (with B. Knaster and J. Mioduszewski). Points-limites et points de continuité, Colloq. Math. 3 (1955), pp. 164-169.
- 8. Bemerkungen über die mittlere Anzahl von Partikeln in gewissen stochastischen Schauern, Studia Math. 15 (1955), pp. 34-42.
- 9. On quotient-fields generated by pseudo-normed rings, Studia Math. 15 (1955), pp. 31-33.
- 10. O pewnym nieskończonym układzie równań (On a certain infinite system of equations), Roczn. Pol. Tow. Mat., Ser. I, Prace Mat. 1 (1955), pp. 253–255 (English and Russian summaries).
- 11. Some remarks on the asymptotic behaviour of the cosmic ray cascade for large depth of the absorber I, Estimation of the factorial moments, Nuovo Cimento 4 (1955), supplemento, pp. 1147–1149.
- 12. On a stochastic model of a cascade, Bull. Acad. Polon. Sci., Cl. III 3 (1955), pp. 349–351.
- 13 (with M. Fisz). The analytical characterization of the composed non-homogeneous Poisson process, Bull. Acad. Polon. Sci., Cl. III 3 (1955), pp. 149–150.

1956

14 (with M. Fisz). Analytical characterization of a composed non-homogeneous Poisson process, Studia Math. 15 (1956), pp. 328–336.

- 15. Uwagi o równaniach procesów stochastycznych rozgałezionych (Remarks on the equations of branching stochastic processes), Zeszyty Naukowe Uniwersytetu Wrocławskiego, Seria B, 1 (1956), pp. 17–26 (English and Russian summaries).
- 16 (with Z. Łuszczki, J. Mikusiński, J. Wloka and Z. Zieleźny). Einige Bemerkungen über die Hirschman-Widder'schen Funktionen $H_{n,k}(x)$, Colloq. Math. 4 (1956/1957), pp. 30-32.
- 17. On a problem concerning birth and death processes, Acta Math. Acad. Sci. Hungar. 7 (1956), pp. 99–106 (in Russian; English summary).
- 18 (with A. Prékopa and A. Rényi). On the limiting distribution of sums of independent random variables in commutative compact topological groups, Acta Math. Acad. Sci. Hungar. 7 (1956), pp. 11–16 (in Russian; English summary).
- 19 (with A. Zięba). Prognoza aktywności słońca (Prediction of solar activity), Arch. Elektrotech. 5 (1956), pp. 355–364 (English and Russian summaries).
- 20. Uwagi o maksymalnej ilości bakterii w populacji (Remarks on the maximum quantity of bacteria in a population), Zastos. Mat. 2 (1956), pp. 341–348 (English and Russian summaries).
- 21. Stochastic processes whose sample functions are distributions, Teor. Veroyatnost. i Primenen. 1 (1956), pp. 146-149 (in Russian).

- 22. On the limiting probability distribution on a compact topological group, Fund. Math. 44 (1957), pp. 253-261.
- 23. Własności graniczne procesów Markowa (Limit properties of Markoff processes), Rozprawy Matematyczne 13, Warszawa 1957, 46 pp. (English and Russian summaries).
- 24. Remarks on the Doss integral, Colloq. Math. 5 (1957/1958), pp. 95-102.
- 25. A limit theorem for a posteriori distributions, Bull. Acad. Polon. Sci., Cl. III 5 (1957), pp. 237-241.
- 26 (with G. S. Rubinstein). A solution of an extremal problem, Teor. Veroyatnost. i Primenen. 2 (1957), pp. 375-377 (in Russian).
- 27. Generalized distributions at a point of generalized stochastic processes, Teor. Veroyatnost. i Primenen. 2 (1957), pp. 483-485 (in Russian).
- 28. Remarks on invariant functions in Markov processes, Colloq. Math. 5 (1957/1958), pp. 223-230.

- 29. On a stochastic model of a cascade, Studia Math. 16 (1958), pp. 237-267.
- 30. Generalized stochastic processes, Studia Math. 16 (1958), pp. 268-334.
- 31. Local characteristics of generalized stochastic processes, Studia Math. 17 (1958), pp. 199-266.
- 32 (with A. Zięba). Some methods for the prediction of sunspot numbers, Contribution to CCIR No 117.

- 33. Poisson distributions on compact Abelian topological groups, Colloq. Math. 6 (1958), pp. 13–24.
- 34. Filtering of stationary generalized stochastic processes, Science Record (N.S.) 2 (1958), pp. 43-45.
- 35. The values at the fixed moment of generalized stochastic processes, Sci. Sinica 7 (1958), pp. 1–9.
- 36. The values at the fixed moment of generalized stochastic processes, Acta Math. Sinica 8 (1958), pp. 146-152 (Chinese version of [35]).
- 37 (with S. L. Cheng (Shaw Lian Cheng)). On the values at the fixed moment of strictly-stationary generalized stochastic processes, Science Record (N.S.) 2 (1958), pp. 47-51.
- 38. The conditional expectations and the ergodic theorem for strictly stationary generalized stochastic processes, Studia Math. 17 (1958), pp. 267–283.
- 39. A theorem on distributions integrable with even power, Studia Math. 17 (1958), pp. 323-333.
- 40. Effective processes in the sense of H. Steinhaus, Studia Math. 17 (1958), pp. 335-348.
- 41 (with P. Erdös). On sets which are measured by multiples of irrational numbers, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 6 (1958), pp. 743-748.

- 42. Funkcja Phragména-Lindelöfa niektórych parzystych iloczynów kanonicznych (On the Phragmén-Lindelöf function of some even canonical products), Roczn. Pol. Tow. Mat., Ser. I, Prace Mat. 3 (1959), pp. 185-189 (English and Russian summaries).
- 43. On the isomorphism of Haar measures, Fund. Math. 46 (1959), pp. 277–284.
- 44. Uwagi o funkcjach, których transformata Fouriera znika poza ustalonym przedziałem (Bemerkung über Funktionen, deren Fouriertransformierte außerhalb eines konstanten Intervalls verschwinden), Zeszyty Naukowe Uniwersytetu Wrocławskiego, Seria B, 3 (1959), pp. 71–79 (German summary).
- 45. Twierdzenie graniczne o estymacji baysowskiej (A limit theorem for a Bayes estimation), Roczn. Pol. Tow. Mat., Ser. I, Prace Mat. 3 (1959), pp. 190–200 (English and Russian summaries).
- 46. On a problem of S. L. Cheng concerning sequences of functions with k-th differences, Ann. Polon. Math. 7 (1959), pp. 33-40.
- 47. An effective example of a Gaussian function, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 7 (1959), pp. 343-349.
- 48. Representation theorem for Marczewski's algebras, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 7 (1959), pp. 617-619.
- 49. Remarks on generalized stochastic processes, in: Transactions of the Third Allunion Mathematical Congress, Moscow 1956, Vol. IV, Izd. AN SSSR, Moscow 1959, p. 192 (in Russian).

- 50. Remarks on compactly generated Abelian topological groups, Colloq. Math. 7 (1959/1960), pp. 187-190.
- 51. A representation theorem for Marczewski's algebras, Fund. Math. 48 (1959/1960), pp. 147-167.
- 52 (with H. Steinhaus). Poissonsche Folgen (Leon Lichtenstein zum Gedächtnis), Math. Z. 72 (1959/1960), pp. 127-145.
- 53 (with M. Ullrich). A limit theorem for random variables in compact topological groups, Colloq. Math. 7 (1959/1960), pp. 191–198.
- 54 (with H. Fast). A characterization of step functions, Colloq. Math. 7 (1959/1960), pp. 251-254.

- 55. Gaussian measures on locally compact Abelian topological groups, Studia Math. 19 (1960), pp. 77–88.
- 56. A contribution to the theory of generalized stationary fields, in: Transactions of the Second Prague Conference on Information Theory, Statistical Decision Functions, Random Processes 1959, Publ. House of Českoslov. Acad. Sci., Prague 1960, pp. 667–679.
- 57 (with E. Marczewski). Abstract algebras in which all elements are independent, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 8 (1960), pp. 291–293.
- 58 (with F. B. Wright). Absolute valued algebras, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 8 (1960), pp. 285–286.
- 59 (with F. B. Wright). Absolute valued algebras, Proc. Amer. Math. Soc. 11 (1960), pp. 861-866.
- 60. Absolute valued algebras with an involution, Fund. Math. 49 (1960/1961), pp. 247–258.

- 61 (with H. Fast). Extinguishing of a class of functions, Studia Math. 20 (1961), pp. 69-76.
- 62. Generalized stochastic processes with independent values, in: Proceedings of the Fourth Berkeley Symposium on Mathematical Statistics and Probability, Vol. II, J. Neyman (Ed.), Univ. California Press, Berkeley-Los Angeles 1961, pp. 569-580.
- 63. A proof of a theorem of Zelazko on E-algebras, Colloq. Math. 8 (1961), pp. 121-123.
- 64. Fourier analysis in Marcinkiewicz spaces, Studia Math. 21 (1961/1962), pp. 93-102.
- 65 (with R. S. Ingarden). Information without probability, Colloq. Math. 9 (1961), pp. 131-150.
- 66 (with R. S. Ingarden). Information as a fundamental notion of statistical physics, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 9 (1961), pp. 313-316.

67. Joint probability distributions of observables in quantum mechanics, Studia Math. 21 (1961/1962), pp. 117–133.

1962

- 68. The principle of increase of entropy for spin operators, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 10 (1962), pp. 349–352.
- 69 (with R. S. Ingarden). Quantum informational thermodynamics, Acta Phys. Polon. 21 (1962), pp. 281-304.
- 70. Generalized stationary processes of Markovian character, Studia Math. 21 (1962), pp. 261–282.
- 71. Reversibility in absolute-valued algebras, Fund. Math. 51 (1962/1963), pp. 131-140.
- 72 (with E. Marczewski). Abstract algebras in which all elements are independent, Collog. Math. 9 (1962), pp. 199-207.
- 73. The limiting behaviour of indecomposable branching processes, Studia Math. 22 (1962/1963), pp. 109–126.
- 74. Some combinatorial constructions in the theory of stochastic processes, in: Colloquium on Combinatorial Methods in Probability Theory, Aarhus 1962, pp. 35-39.

1963

- 75. A representation theorem for v*-algebras, Fund. Math. 52 (1963), pp. 291-317.
- 76. Remarks on ordered absolute-valued algebras, Colloq. Math. 11 (1963), pp. 31-39.
- 77. Operations on probability measures admitting characteristic functions, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 11 (1963), pp. 165–168.
- 78. Remarks on independence in finite algebras, Colloq. Math. 11 (1963), pp. 1-12.
- 79. Generalized convolutions, Studia Math. 23 (1963/1964), pp. 217-245.

- 80. Prediction of strictly stationary sequences, Colloq. Math. 12 (1964), pp. 115-129.
- 81. Relative processes with continuous distribution functions, Colloq. Math. 12 (1964), pp. 131-146.
- 82. Remarks on the entropy in quantum macrophysics, Colloq. Math. 12 (1964), pp. 271–276.
- 83. The principle of increase of entropy in quantum mechanics, in: Transactions of the Third Prague Conference on Information Theory, Statistical Decision Functions, Random Processes, 1962, Publ. House of Českoslov. Acad. Sci., Prague 1964, pp. 743–764.
- 84. On algebraic operations in idempotent algebras, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 12 (1964), pp. 739-742.
- 85. On algebraic operations in idempotent algebras, Colloq. Math. 13 (1964/1965), pp. 129–157.

- 86. A representation theorem for two-dimensional v*-algebras, Fund. Math. 57 (1965), pp. 215-236.
- 87. On a class of universal algebras, Fund. Math. 57 (1965), pp. 327-350.
- 88. Remarks on quasi-symmetrical operations, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 13 (1965), pp. 389–392.

1966

- 89. Linear independence in abstract algebras, Colloq. Math. 14 (1966), pp. 233-255.
- 90. Remarks on symmetrical operations, Colloq. Math. 15 (1966), pp. 1-9.
- 91 (with S. Fajtlowicz and K. Głazek). Separable variables algebras, Colloq. Math. 15 (1966), pp. 161–171.
- 92. On some numerical constants associated with abstract algebras, Fund. Math. 59 (1966), pp. 263–288.
- 93. A principle of increase of entropy, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 14 (1966), pp. 577-581.
- 94. Szegö's theorem for Orlicz spaces, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 14 (1966), pp. 503-509.
- 95. Information and thermodynamics, in: International Congress of Mathematicians, Moscow 1966, Abstracts of reports on invitation, pp. 113-116.

1967

- 96. A characterization of a class of convolutions, Colloq. Math. 18 (1967), pp. 239–249.
- 97. Some prediction problems for strictly stationary processes, in: Proceedings of the Fifth Berkeley Symposium on Mathematical Statistics and Probability, Vol. II, Part I, Univ. California Press, Berkeley-Los Angeles 1967, pp. 235-258.
- 98 (with W. A. Woyczyński). A random integral and Orlicz spaces, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 15 (1967), pp. 161–169.
- 99. Lectures on prediction theory, Lecture Notes in Math. 44, Springer, 1967, 50 pp.

- 100. On some numerical constants associated with abstract algebras II, Fund. Math. 62 (1968), pp. 191–210.
- 101. A representation of self-decomposable distributions, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 16 (1968), pp. 209-214.
- 102. Random measures and harmonizable sequences, Studia Math. 31 (1968), pp. 61-88.
- 103 (with J. Gilewski). Generalized convolutions and generating functions, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 16 (1968), pp. 481-487.

- 104. Self-decomposable probability distributions on \mathbb{R}^m , Zastos. Mat. 10 (1969), pp. 91–97.
- 105. Remarks on congruence relations and weak automorphisms in abstract algebras, Colloq. Math. 20 (1969), pp. 1-5.
- 106. A remark on v*-algebras, Colloq. Math. 20 (1969), pp. 197-202.

1970

- 107 (with A. Kamiński). Centered probability distributions, Ann. Soc. Math. Polon., Ser. I, Comment. Math. 14 (1970), pp. 65-73.
- 108. Harmonizable sequences of random measures, in: Les probabilités sur les structures algebriques, Clermont-Ferrand, 1969, Colloques Internat. CNRS 186, Paris 1970, pp. 345-361.

1972

- 109. Lévy's probability measures on Euclidean spaces, Studia Math. 44 (1972), pp. 119-148.
- 110. Slowly varying sequences of random variables, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 20 (1972), pp. 679-682.
- 111. On the concept of information, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 20 (1972), pp. 887-890.

1973

- 112. Operator-decomposability distributions on Euclidean spaces, in: Transactions of the Sixth Prague Conference on Information Theory, Statistical Decision Functions, Random Processes, Prague 1973, pp. 859–872.
- 113. On the definition of information, Rep. Math. Phys. 4 (1973), pp. 289-301.
- 114. Limit laws for sequences of normed sums satisfying some stability conditions, in: Multivariate Analysis-III, P. R. Krishnalah (Ed.), Academic Press, New York 1973, pp. 225-237.
- 115. Generalized convolutions II, Studia Math. 45 (1973), pp. 57-70.

- 116. On the concept of information, in: Progress in Statistics. European Meeting of Statisticians, Budapest 1972, Colloq. Math. Soc. János Bolyai 9 (1974), pp. 863–868.
- 117. Remarks on the concept of mean value, Ann. Polon. Math. 29 (1974), pp. 199-206.
- 118 (with J. Kucharczak). *Quasi-stable functions*, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 22 (1974), pp. 263–268.
- 119. Extreme-point methods in probability theory, in: Probability and Statistical Methods. International Summer School on the Theory of Probability and Mathematical Statistics, Varna 1974, pp. 90–125.

- 120. Decomposability properties of probability measures, Sankhyā Ser. A 37 (1975), pp. 530-537.
- 121. Extreme-point methods in probability theory, in: Probability Winter School. Proceeding 1975, Lecture Notes in Math. 472, Springer, 1975, pp. 169–194.
- 122. Stable symmetric probability laws in quantum mechanics, in: Probability Winter School. Proceeding 1975, Lecture Notes in Math. 472, Springer, 1975, pp. 195-206.
- 123. Operator semigroups associated with probability measures, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 23 (1975), pp. 75–76.
- 124. Random linear functionals and random integrals, Colloq. Math. 33 (1975), pp. 255-263.
- 125. Stable symmetric probability laws in quantum mechanics, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 23 (1975), pp. 799–806.

1976

- 126. Remarks on B-stable probability distributions, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 24 (1976), pp. 783-787.
- 127. Some examples of decomposability semigroups, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 24 (1976), pp. 915-918.
- 128. Decomposability properties of probability measures on Banach spaces, in: Probability in Banach Spaces, Lecture Notes in Math. 526, Springer, 1976, pp. 195-206.
- 129. A characterization of Gaussian measures on Banach spaces, Studia Math. 59 (1976/1977), pp. 275–281.

1977

- 130. Stable symmetric probability laws in quantum mechanics, in: Proceedings of the Symposium to Honour Jerzy Neyman, Warszawa 1974, Polish Scientific Publishers, Warsaw 1977, pp. 327-334.
- 131. Geometric decomposability properties of probability measures, Adv. in Appl. Probab. 9 (1977), pp. 437-439.
- 132 (with J. Kucharczak). Operator stable probability measures on some Banach space, Bull. Acad. Polon. Sci., Sér. Sci. Math. Astronom. Phys. 25 (1977), pp. 585–588.
- 133 (with Z. J. Jurek). Remarks on stable measures on Banach spaces, Colloq. Math. 38 (1977/1978), pp. 269-276.

1978

134. Lévy's probability measures on Banach spaces, Studia Math. 63 (1978), pp. 283-308.

- 135. Geometric decomposability properties of probability measures, in: Probability Theory, Banach Center Publ. 5, Z. Ciesielski (Ed.), Polish Scientific Publishers, Warsaw 1979, pp. 249–254.
- 136. An axiomatic definition of information, in: Les developments recents de la théorie de l'information et leurs applications, Colloques Internat. CNRS 276, Paris 1979, pp. 99-112.
- 137 (with B. Mincer). Completely stable measures on Hilbert spaces, Colloq. Math. 42 (1979), pp. 301-307.

1983

- 138. A characterization of Gaussian measures, Studia Math. 77 (1983), pp. 59-68.
- 139. Multiplicative properties of infinitely divisible random variables, Bull. Polish. Acad. Sci. Math. 31 (1983), pp. 61-69.

1984

- 140. Limit theorems in quantum mechanics, in: Limit Theorems in Probability and Statistics, Veszprém (Hungary), 1982, Colloq. Math. Soc. János Bolyai 36 (1984), pp. 1069–1078.
- 141. Autoregressive structures and decomposability semigroups, Probab. Math. Statist. 4 (1984), pp. 67–78.
- 142. Non-commutative probability limit theorems, Studia Math. 78 (1984), pp. 59-75.
- 143. Generalized convolutions III, Studia Math. 80 (1984), pp. 167-189.
- 144. Joint probability distributions and commutability of observables, Math. Struct.-Computational Math. Modeling 2 (1984), pp. 307-310.
- 145. Tich chap suy röng (Generalized convolutions), Tap chí Toán học 12 (1984), pp. 1-6.

1985

- 146. Joint probability distributions and commutability of observables, Demonstratio Math. 18 (1985), pp. 31-41.
- 147. Moments and generalized convolutions, Probab. Math. Statist. 6 (1985), pp. 173-185.
- 148. Limit behaviour of medians, Bull. Polish Acad. Sci. Math. 33 (1985), pp. 413-419.
- 149. Generalized convolutions, Uspekhi Mat. Nauk 40 (1985), no. 4 (244), pp. 205-206 (in Russian).

- 150. Compactness, medians and moments, in: Probability Measures on Groups VIII, Lecture Notes in Math. 1210, Springer, 1986, pp. 163-173.
- 151. Generalized convolutions IV, Studia Math. 83 (1986), pp. 57-95.

152 (with J. Kucharczak). Transformations preserving weak stability, Bull. Polish Acad. Sci. Math. 34 (1986), pp. 475–486.

1987

- 153. Remarks on joint distributions of observables, Colloq. Math. 53 (1987), pp. 309-314.
- 154. A counterexample on generalized convolutions, Colloq. Math. 54 (1987), pp. 143-147.
- 155. Domains of attraction and moments, Probab. Math. Statist. 8 (1987), pp. 89-101.
- 156. A numerical constant associated with generalized convolutions, Colloq. Math. 51 (1987), pp. 379–388.

1988

- 157. Analytic stochastic processes, Studia Math. 89 (1988), pp. 261-280.
- 158. Analytical methods in probability theory, in: Transactions of the Tenth Prague Conference on Information Theory, Statistical Decision Functions, Random Processes 1986, Academia, Prague 1988, pp. 151–163.
- 159. Generalized convolutions V, Studia Math. 91 (1988), pp. 152-178.
- 160. Quasi-regular generalized convolutions, Colloq. Math. 55 (1988), pp. 147-162.

1989

- 161. Atoms of characteristic measures, Colloq. Math. 58 (1989), pp. 125-129.
- 162. Cramèr property of generalized convolutions, Bull. Polish Acad. Sci. Math. 37 (1989), pp. 213-216.
- 163. Functionals on stochastic processes, in: Stochastic Systems and Optimization, Lecture Notes in Control and Inform. Sci. 136, Springer, 1989, pp. 142-151.

1990

164. An integral representation of limit laws, Colloq. Math. 60/61 (1990), pp. 49-64.

1991

- 165. Analytic stochastic processes II, Studia Math. 97 (1991), pp. 253-265.
- 166. Spectrum trimming operations, Probab. Math. Statist. 12 (1991), pp. 139-148.
- 167. An integral representation of Feller limit laws, Teor. Veroyatnost. i Primenen. 36 (1991), pp. 810-812.

- 168. Functionals on transient stochastic processes with independent increments, Studia Math. 103 (1992), pp. 299–315.
- 169. Stability of stochastic processes defined by integral functionals, Studia Math. 103 (1992), pp. 225–238.

170. Limit laws for generalized convolutions, Probab. Math. Statist. 13 (1992), pp. 157-164.

1993

- 171. Moments of sums of independent random variables, in: Stochastic Processes, A Festschrift in Honour of Gopinath Kallianpur, Springer, 1993, pp. 321-328.
- 172. Moments and generalized convolutions II, Probab. Math. Statist. 14 (1993), pp. 1-9.
- 173. Anti-irreducible probability measures, Probab. Math. Statist. 14 (1993), pp. 89-113.
- 174. Decomposition of probability distributions of some integral functionals, Bull. Polish Acad. Sci. Math. 41 (1993), pp. 1-10.

1995

175. Infinite divisibility of some functionals on stochastic processes, Probab. Math. Statist. 15 (1995), pp. 493-513.

1996

- 176. A characterization of probability measures by f-moments, Studia Math. 118 (1996), pp. 185–204.
- 177. Autoregressive Laplace functionals on stochastic processes, Probab. Math. Statist. 16 (1996), pp. 243–260.

1997

- 178. Moments of some random functionals, Colloq. Math. 74 (1997), pp. 101-108.
- 179. Multiplicative decomposability of probability measures, Ann. Univ. Mariae Curie-Skłodowska, Sect. A, 51 (1) (1997), pp. 173–179.

1999

180. Moments of generalized convolutions III, Probab. Math. Statist. 19 (1999), pp. 153-169.

2000

181. A duality principle for stationary random sequences, Colloq. Math. 86 (2) (2000), pp. 153–162.

2004

- 182. A substitute of the expected value, Comment. Math., Tomus Specialis in honorem Iuliani Musielak, 2004, pp. 285–297.
- 183. Musielak-Orlicz spaces and the prediction problems, Banach Center Publ. 64, Polish Acad. Sci., Warsaw 2004, pp. 207-219.

2005

184 (with J. K. Misiewicz and K. Oleszkiewicz). Classes of measures closed under mixing and convolution. Weak stability, Studia Math. 167 (3) (2005), pp. 195-213.