

LIST OF RESEARCH PUBLICATIONS

Zbigniew J. Jurek

February 1, 2007

68. Random integral representations for free-infinitely divisible and tempered stable distributions, *Stat. & Probab. Letters*, **77** no. 4, 2007, pp. 417-425.
67. Cauchy transforms of measures viewed as some functionals of Fourier transforms, *Probab. Mat. Stat.* **26**, no. 1, 2006, pp. 187-200.
66. Kazimierz Urbanik (1930-2005), *Probab. Math. Stat.* **25**, no. 1, 2005, pp. 1-22. (with J. Rosiński and W.A. Woyczyński)
65. Selfdecomposable laws associated with hyperbolic functions, *Probab. Math. Stat.* **24**, no. 1, 2004, pp. 41-50. (with M. Yor)
64. A new factorization property of the selfdecomposable probability measures, *Ann. Probab.* **32**, No. 2 (2004), pp. 1356-1369. (with A. M. Iksanov and B. M. Schreiber)
63. The random integral representation hypothesis revisited: new classes of s-selfdecomposable laws. In: ABSTRACT AND APPLIED ANALYSIS; *Proc. International Conf. Hanoi, Vietnam 13-17 August 2002*; pp. 495-514. WORLD SCIENTIFIC, June 2004.
62. Generalized Lévy stochastic areas and selfdecomposability. *Stat. & Probab. Letters*, vol. **64** (2003), pp. 213-222.
61. Shot noise distributions and selfdecomposability. *Stochastic Anal. Appl.* vol. **21**, No 3, (2003), pp. 593-609. (with A. M. Iksanov)
60. On fixed points of Poisson shot noise transforms. *Advances of Applied Probab.* vol. **34** (2002), pp. 798-825. (with A. M. Iksanov)
59. A special volume of *Demonstratio Mathematica* XXXIV(2), 2001 (pp. 215-512), dedicated to Kazimierz Urbanik; W. Dziubdziela, Z. J. Jurek, A. Plucinska and L. Stettner Editors.

58. Kazimierz Urbanik and his research. *Demonstratio Math.* **XXXIV**(2), 2001, pp. 219-239. (with J. Rosinski and W. A. Woyczynski)
57. Remarks on the selfdecomposability and new examples. *Demonstratio Mathematica*, **XXXIV**(2), 2001, pp. 241-250.
56. 1-D Ising models,geometric random sums and selfdecomposability. *Reports on Math. Physics*, **47** (2001), pp. 21-30.
55. Lee-Yang models, selfdecomposability and negative definite functions. In: High dimensional probability II; E. Gine, D. M. Mason, J. A. Wellner Editors; *Progress in Prob.* vol. **47**, Birkhäuser 2000, pp. 349-367. (with J. DeConinck)
54. Three algebraic problems in probability theory. *Contemporary Mathematics*, vol. **261** (2000), pp. 221-226.
53. A note on gamma random variables and Dirichlet series, *Stat. Prob. Letters*, **49** (2000), pp. 387-392.
52. Large deviations for some Poisson random integrals. *Seminare des Probabilites XXXIV*; Azema, Bakery and Yor Eds. *Lect. Notes in Math.* vol. **1729** (2000), pp. 185-197. (with L.Wu)
51. Selfdecomposability, stopping times and perpetuity laws, *Prob. Math. Stat.* **19** (1999), pp. 413-419.
50. s-stable laws: an application in insurance and a generalization to nilpotent Lie groups, *J. Theor. Prob.* **12** (1999), pp. 1089-1107. (with D. Neuenschwander)
49. Different aspects of selfdecomposability, *MaPhySto Centre for Mathematical Physics and Stochastics*, Aarhus University, Miscellanea **11**, April 1999, pp. 84-90.
48. Selfdecomposability : an exception or a rule?, *Annales Uni. M.Curie-Sklodowska* , Serie A, vol. **51** (1997), pp. 93-107.
47. Series of independent exponential random variables. *Proc. 7th Japan-Russia Symposium on Probab. Theory and Math. Statistics*; World Scientific 1996, pp. 174-182.
46. Some analytical semigroups occurring in probability theory, *J. Theor. Probab.* **10** (1996), pp. 745-763. (with K. H. Hofmann)
45. s-Stability and random integral representations of limit laws. *Demonstratio Math.* **29** (1996), pp. 365-370.
44. (Lie)Semigroups and probability : A Survey. In : *Semigroups in Algebra, Geometry and Analysis* , K.H. Hofmann, J.D. Lawson , E. Vinberg Eds, de Gruyter Expositions in Mathematics, 1994, pp. 355-365.

43. *Operator-limit distributions in probability theory*. Wiley Series in Probability and Mathematical Statistics, New York, 1993. (A monograph with J. David Mason.)
42. Fourier transforms of measures from classes U_β , $-2 < \beta < -1$. *J. Multivariate Analysis* **41** (1992), pp. 194-211. (with B. Schreiber).
41. Random integral representations for classes of limit distributions similar to Lévy class L_0 . III. Proc. 8th Conf. Prob. Banach Spaces, Bowdoin College, New Brunswick, ME, USA, July 1991. *Progress in Probability* vol. **30**, pp. 137-151. Birkhäuser 1992.
40. Operator exponents of probability measures and Lie semigroups. *Ann. Probab.* **20** (1992), pp. 1053-1062.
39. On Lévy (spectral) measures of integral form on Banach spaces. *Prob. Math. Statist.* **11** (1990), pp. 139-148.
38. Random integral representations for classes of limit distributions similar to Lévy class L_0 . II. *Nagoya Math. Journal* **114** (1989), pp. 53-64.
37. Linear supports and absolute continuity of certain random integrals. Proc. 4th Conf. Prob. Vector Spaces, Lancut, Poland, June 1987. *Lecture Notes in Math.* **1391** (1989), pp. 140-147.
36. Remarks concerning the theory of operator-limit distributions. *Bull. Pol. Acad. : Math.* **36** (1988), pp. 307-313.
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32. Random integral representation for another class of limit laws. Proc. 5th Conf. Prob. Banach Spaces, Medford, Mass. USA, July 1984. *Lecture Notes In Math.* **1153** (1985), pp. 297-309.
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28. How to solve the inequality: $U_t m < m$ for every $0 < t < 1$? *Prob. Math. Stat.* **4** (1984), 171-183.
27. Limit distributions and one-parameter groups of linear operators on Banach spaces. *J. Multivar. Anal.* **13** (1983), pp. 578-604.
26. The classes $L_m(Q)$ of probability measures on Banach spaces. *Bull. Acad. Pol.*
25. An integral representation for selfdecomposable Banach space valued random variables. *Z. Wahrscheinlichkeitstheorie und verw. Gebiete* **62** (1983), 347-362. (with W. Vervaat)
24. Generators of some classes of probability measures on Banach spaces. *Trans. 9th. Prague Conf. Information Theory, Stat. Dec. Funct. and Random Processes*, June 28- July 2, 1982. Academia Prague 1983 , 33-38.
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14. On integrability with respect to infinitely divisible measures. *Bull. Acad. Pol. Sci.* **29** (1981), pp.179-186. (with J. Smalara).
13. On Gaussian measures on Rd. *Proc. 6th Conf. Prob. Theory*, Brasov, Sept. 10-16, 1979. Ed. Acad. Sci. Bucuresti 1981, pp. 313-316.
12. (Ph. D. Thesis, June 1977). Limit distributions for sums of shrunken random variables. *Dissertationes Mathematicae*, vol. **185**, PWN Warszawa 1981, (46pp.).

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10. Central limit theorem in Euclidean spaces. *Bull. Acad. Pol. Sci.* **28** (1980), pp. 81-86.
9. Domains of normal attraction of operator-stable measures in Euclidean space. *Bull. Acad. Pol. Sci.* **28** (1980), pp. 128-145.
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5. Remarks on stable measures on Banach spaces. *Colloq. Math.* **38** (1978), pp. 262-276. (with K. Urbanik)
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1. A limit theorem for truncated random variables. *Bull. Acad. Pol. Sci.* **23** (1975), pp. 911-916.

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