

C U R R I C U L U M V I T A E

Aleksander E. WERON

Birthdate: December 4, 1945 (Polish Citizen)

Birthplace: Zalesie-Rzeszów, Poland

DEGREES

M.A (Mgr) The Wroclaw University 1968

Ph.D. (Dr) Technical University of Wroclaw 1972

Habilitation (Dr hab.) Polish Academy of Sciences, Warsaw 1977

Professor title (Prof.ndzw.) 1983

AWARDS, HONOURS

1972-73 Post-doctoral Fellowship, Tbilisi State University

1974 Polish Math. Society Award for Young Mathematicians

1973 Award of the Minister of High Education for Ph.D.Thesis

1976 Research award of the Minister of High Education

1979 Mazurkiewicz Prize of Polish Math. Society

1980 Research award of the Minister of High Education

1982-83 Visiting Research Professorship, Center for Stochastic Processes, Univ.of North Carolina

1987 Research award of the Minister of National Education

1993 Listed in 11th Edition of Who's Who in the World, Marquis USA

1994 Listed in 23rd Edition of Dictionary of International Biography, Cambridge, England

1994 Research award of the Minister of National Education.

1995 Senior Research Fellowship under the 1995-96 Fulbright Program.

1996 Steinhaus Prize of Polish Math. Society.

1997 Senat Prize of Univ. of Technology Wrocław

1998 ATENA Prize for the best textbook in finance for the book on Financial Engineering, WNT Warszawa

2008 Hugo Steinhaus research award of the Rector of WUT

EXPERIENCE

1968–70 Assistant, Tech. Univ. of Wroclaw
1970–73 Senior Assistant, Tech. Univ. of Wroclaw
1973–77 Assistant Professor, Tech. Univ. of Wroclaw
1977–82 Associate Professor, Tech. Univ. of Wroclaw
1978–79 Visiting Associate Professor, Southern Illinois Univ. Carbondale
1980–VI Visiting Professor, Ecole Polytechnique Federale de Lausanne
1982–83 Visiting Research Professor, Univ. of North Carolina, Chapel Hill 1983–84 Visiting Associate Professor, Louisiana State Univ. Baton Rouge
1985– Professor, Tech. Univ. of Wroclaw
1989–XII Visiting Professor, Louis Pasteur Universite, Strasbourg
1992–I-III Visiting Professor, University of California, Santa Barbara
1992–VIII-IX Visiting Research Scholar, Keio University, Yokohama
1993- IX Visiting Research Scholar, Case Western Reserve University, Cleveland
1995- IV Visiting Professor, Aarhus University
1995- V Visiting Professor, Free University Amsterdam
1995–96 Fulbright Senior Research Scholar, University of California, Santa Barbara, Los Angeles
1998–IV Visiting Professor, University of New South Wales, Sydney

RESEARCH GRANTS

1. Polish Academy of Sciences Grants: 1976–79, 1980–82
2. USA Air Force Office of Scientific Research Contract: AFOSR F49620 82C0009, 1982–83
3. USA Office of Navy Research Grant NR-600-021 1983–84
4. Polish Minister of National Education Grant CPBP.01.02, 1986–89.
5. Polish Minister of National Education Grant DNS-P/05/022 1989–90.
6. KBN Grant No.2 P03 1153 91 01, 1991–94.
7. USA–NSF Grant No INT 92-202285, 1992–95.
8. Fulbright Grant No 19736, 1995–96.
9. KBN Grant No. 8T10B 03417, 1999–2001.
10. KBN Grant No. T10B 2001–2003.
11. PBZ KBN No. 016/P03/1999 2003–2004.
12. KBN Grant No.4T10B 03025 2004–2006.
13. ZPORR Project Z/2.02/II2/6/09/05 2005–2006.
14. Research Project POIG.01.03.01-02-002/08 2008-2011.

INVITED LECTURES

Tech. Univ. Dresden, 1975; Tbilisi State Univ. 1976; Univ. de Rennes 1976, 1978; Ecole Polytechnique Paris 1978; Helsinki Univ. 1978; Michigan State Univ. 1979, 1983; Univ. of

Pittsburgh 1979; Cleveland State Univ. 1979; Ecole Polytechnique Federale de Lausanne 1980; Georgia Tech. Univ. 1983; Univ. of Tennessee, 1983; Univ. of Maryland, 1984; Univ. of North Carolina, 1984; Southern Illinois Univ., 1984; Tech. Univ. Delft, 1988; Universite Louis Pasteur, Strasbourg, 1989; Universite Paris IV, 1989; Case Western Reserve Univ. Cleveland, 1990; Univ. of Maryland Baltimore County, 1990; Univ. of Virginia 1990; Univ. of California Santa Barbara, 1990; Univ. of North Carolina, 1990; Lund Univ. 1991; Univ. of California Santa Barbara 1991, 1992; Keio Univ. 1992; Hiroshima Univ. 1992; Nagoya Univ. 1992; Tech. Univ. Dresden 1993; Free Univ. of Brussels 1993; Case Western Reserve Univ. Cleveland 1993; Wayne State Univ. Detroit 1993; Michigan State Univ. E. Lansing 1993; Vigo University 1994; Granada University 1994; ETH Zürich 1994; Aarhus University 1995; CWI Amsterdam 1995; University of California Santa Barbara 1995, 1996; California State University, Northridge 1996; University of Tennessee, Knoxville 1996; Free Univ. Brussels 1997; HEC School of Management, Paris 1997; Univ. of New South Wales, Sydney 1998; Sydney Univ. of Technology 1998; Witwatersrand Univ, Johannesburg 1998; Humboldt Univ. Berlin 2002, Techn. Univ. Dresden 2002, Humboldt Univ. Berlin 2008, Luxemburg Univ. 2008, Univ. of Karlsruhe 2008, British Antarctic Survey, Cambridge 2008.

INVITED CONFERENCE TALKS

1st, 2nd, 5th and 7th International Conference on Banach Spaces, Oberwolfach, Germany 1975, 1977, 1988; Medford, USA 1984.

International Conference on Stochastic Analysis, Oberwolfach Germany, 1978.

Annual Meeting of Polish Math. Society, Lodz, Poland, 1979.

3rd and 5th Vilnius Conference on Mathematical Statistics and Probability, Vilnius, USSR, 1981, 1989.

7th International Conference on Operator Theory, Timisoara, Romania, 1982.

13th Conference on Stochastic Processes and Their Applications, Goetheborg, Sweden, 1984.

6th Pannonian Symposium on Mathematical Statistics and Probability, Bad Tatzsmandorf, Austria, 1986.

MSI Meeting Stable Processes and Related Topics, Cornell Univ. Ithaca, USA, January, 9–13, 1990.

12th Annual Seminar on Stochastic Processes, Seattle, USA March 26–28, 1992.

22nd Conference on Stochastic Processes and Their Applications, Amsterdam, The Netherlands, June 21–25, 1993.

Probability Measures on Groups and Related Structures, Oberwolfach, Germany, October 23–28, 1994.

XXXI Karpacz Winter School on Theoretical Physics, Karpacz, Poland, February 13–25, 1995.

International Conference on Applied Probability and Time Series, Athens, Greece, March 22–28, 1995.

Conference on Stable Time Series, Santa Barbara, USA, December 3–5, 1995.

Satellite Meeting on Stable Processes and Other Heavy Tail Models for Highly Volatile

Phenomena, Wrocław, Poland, August 23–25, 1996.
 915th AMS Regional Meeting, Chattanooga, USA, October 11–12, 1996.
 Special Topics Meeting of the ISI, 50th Anniversary Commemorative Conference, Chapel Hill, USA, 17–19 October, 1996.
 Second Brussels Conference on Complexity, Brussels, Belgium, June 1-5,1997.
 Annual Meeting of the Polish Mathematical Society, Zielona Góra, Poland, September 10-14, 1997.
 EuroForum Seminar on Derivatives, Pricing and Hedging, Warsaw, Poland, November 24-25, 1998
 2nd Annual International Conference on the Development of Energy Trade in Eastern Europe, Warsaw, Poland, 15-17 November, 1999.
 90 Years of Reproducing Kernel Property, Cracow, Poland, April 16–21, 2000.
 Annual European Energy Conference, Bergen, Norway, August 31 – September 1, 2000.
 Energy Trading in Central and East Europe, Vienna, Austria, June 20 – 21, 2001.
 Partial Differential Equations Semester; Stable processes, Warwick, UK, April 2 – 6, 2001.
 XVI Marian Smoluchowski Symposium on Statistical Physics, Zakopane, Poland, September 6-11, 2003.
 International Conference on Stochastic Finance, Lisbon, Portugal, September 26-30, 2004.
 INFORMS Conference Eindhoven, The Netherlands, June 9-11, 2007.
 XX Marian Smoluchowski Symposium on Statistical Physics, Zakopane, Poland, September, 12–15, 2008
 Conference on Modelling Anomalous Diffusion and Relaxation. From Single Molecules to the Flight of Albatroses, Jerusalem, Israel, March 22–30, 2008.
 Max Planck Gesellschaft Seminar, Berlin, Germany, May 16, 2008.
 Value Tools Conference, Athens, Greece, October 20-23, 2008.
 III Forum of Polish Mathematicians, Cracow, Poland, June 30 - July 3, 2009.
 ESF Forward Look Mathematics and Industry Workshop, Wrocław, August 28, 2009.
 Workshop on Anomalous Diffusion. Theory and Applications, Wrocław, Poland, November 14, 2009.

EDITORSHIP

Member of Editorial Committee of the textbook series *Biblioteka Matematyczna*, PWN Wawa, 1982-1992.
 Member of Editorial Committee of the textbook series *Modern Probability and Statistics*, VSP Utrecht, 1999–2002.
 Member of Editorial Committee of the journal *Probability and Mathematical Statistics*, 1980–1984.
 Member of Editorial Board of the journal *Probability and Mathematical Statistics*, 1984–date.
 Member of Editorial Board of the journal *Applicationes Mathematicae*, 1995–date.
 Member of Editorial Board of the journal *Rynek Terminowy*, 2000–2005.

Member of Associate Editors of the journal *Quality Technology & Quantitative Management*, 2002–date.

Reviewer for *Math. Reviews* 1975–95 and *Zentralblatt für Math.* 1980–90.

PROFESSIONAL ACTIVITIES

Vice Director of the Institute of Mathematics, Tech. Univ. of Wrocław, 1979–1981.

Vice Chairman, Wrocław Branch of the Polish Math. Society, 1981–82.

Dean of the Faculty PPT (Faculty of Basic Sciences) Tech. Univ. of Wrocław, 1986–1990.

Vice–Coordinator of the Central Program of Basic Research CPBP 01.02. Ministry of National Education, 1986–1990.

Director of the Graduate Program, Tech. Univ. of Wrocław, 1988–1990.

Director of the Hugo Steinhaus Center for Stochastic Methods, 1990–date.

Chairman of the Organizing Committee of the International Conferences Probability Theory on Vector Spaces I - IV, 1977, 1979, 1983, and 1987.

Member, Organizing Committee, European Meeting of Statisticians, Wrocław, 1981.

Member, Organizing Committee, International Conference on Stochastic Methods in Experimental Sciences, Szklarska Poreba, COSMEX'89.

Organizer of the Session Stable Measures and Processes, Probability Theory Semester, the Stefan Banach International Center Warsaw, Spring 1990.

Organizer of the Workshop Mathematical Modeling of Relaxation Processes, Karpacz, 1991.

Organizer of the Second Workshop Mathematical Modeling of Relaxation Processes, Zakopane, 1993.

Member of the Mathematics Section of the Expert Committee of the Ministry of National Education, 1989–1992, and 1992–94.

Member of the Mathematics Section of KBN (National Committee of Research), 1991–1994.

Member of the Mathematics Committee of the Polish Academy of Sciences, 1990–2002.

Organizer of the curriculum in Financial and Insurance Mathematics at Wrocław University of Technology, 1994.

Organizer of the Invited Papers Session, Stable Processes; Theory and Applications. 21st European Meeting of Statisticians, Aarhus, 1995.

Coorganizer of the Satellite Meeting to the 4th World Congress of the Bernoulli Society on Stable Processes and other Heavy Tailed Models for Highly Volatile Phenomena, Wrocław, 1996.

Coorganizer of the IASE Seminar on Electric Energy Market in Poland, Wrocław, 1999.

Advisor to the Polish Minister of Economy, Warsaw, 1999–2001.

Advisor to the Polish Energy Exchange, Warsaw, 2000–2002.

Chairman of the Senate Committee for Research and Cooperation with Industry of the Wrocław University of Technology, 2002–2005.

Advisor to the President of the Wrocław University of Technology for the EIT, 2005–2007.

Corganizer of the European Master Program ECMI on Industrial Mathematics at Wrocław University of Technology, 2007.

MEMBERSHIP OF PROFESSIONAL SOCIETIES

American Finance Association, 1995-97, Bachelor Finance Society, 1993-97, Bernoulli Society for Mathematical Statistics and Probability, 1980–2007, Polish Mathematical Society, 1972– date, CIGRE, 2000–2006.

GRADUATE SUPERVISION (Ph.D.)

1. Andrzej Makagon: "Infinite dimensional stationary processes with values in Banach spaces", January 1979.
2. Zdzisław Suchanecki: "Cylindrical processes in locally convex spaces", September 1980.
3. Jolanta Misiewicz: "Eliptically countured measures", May 1981.
4. Grażyna Hajduk-Chmielewska: "Spectral properties of Banach space valued second-order processes", October 1988.
5. Piotr Kokoszka: "Sample path properties of infinitely-divisible processes", June 1990.
6. Krzysztof Podgórski: "Ergodic properties of stable stationary processes", June 1991.
7. Zbigniew Michna: "Stable difussion aproximation in collective risk theory", September 1996.
8. Aleksander Rejman: "Stochastic modeling and simulation of market securities under α -stable hypothesis", September 1997.
9. Joanna Nowicka-Zagrajek: "Analysis of measures of dependence for time series with α -stable innovations", December 1998.
10. Krzysztof Burnecki: "Self-similar models in risk theory", January 1999.
11. Piotr Sztuba: " Stochastic approach to derivative pricing in the HJM framework", May 2002.
12. Agnieszka Wyłomańska: "Analysis of ARMA models with varying coefficients", September 2006.
13. Magdalena Borgosz-Koczwara: "Modeling optimal strategies in the electricity market", November 2006.
14. Jan Iwanik: "Financial engineering methods in insurance", December 2006.
15. Paweł Miśta: "Analytical and numerical approach to corporate operational risk modelling", March 2007.
16. Marcin Magdziarz: "Dependence structure for solutions of fractional differential equations with alpha-stable noise", September 2007

PUBLICATIONS

A. Books

1. "Simulation and Chaotic Behavior of α -Stable Stochastic Processes", Marcel Dekker, New York, 1994, (coauthor A.Janicki).
2. "Inżynieria finansowa; Wycena instrumentów pochodnych, Symulacje komputerowe, Statystyka rynku", WNT Warsaw 1998, 1999, 2005, 2009 (coauthor R.Weron).
3. "Giełda energii. Strategie zarządzania ryzykiem", CIRE Wrocław 2000 (coauthor R.Weron).

B. Conference Proceedings:

1. Probability Theory on Vector Spaces, Proceedings, Lecture Notes in Math. vol. 656, 1–274, Springer–Verlag, 1978.
2. Probability Theory on Vector Spaces II, Proceedings, Lecture Notes in Math. vol. 828, 1–324, Springer–Verlag, 1980.
3. Probability Theory on Vector Spaces III, Proceedings, Lecture Notes in Math. vol. 1080, 1–373, Springer–Verlag, 1984 (coeditor D.Szynał).
4. Probability Theory on Vector Spaces IV, Proceedings, Lecture Notes in Math. vol. 1391, 1–424, Springer–Verlag, 1989, (coeditor S.Cambanis).
5. Stochastic Methods in Experimental Sciences", Proceedings of the 1989 COSMEX Conference, World Scientific, Singapore 1990, (coeditor W.Kasprzak).
6. CHAOS the Interplay Between Stochastic and Deterministic Behavior, Proceedings, Lecture Notes in Phys. vol. 457, 1–540, Springer–Verlag, 1995, (coeditors P.Garbaczewski and M.Wolf).
7. Heavy Tails and Highly Volatile Phenomena, Stochastic Models, 13 (5), 647–917, 2009, (guest coeditors C. Klueppelberg G.Samorodnitsky).
8. XXI Marian Smoluchowski Symposium on Statistical Physics, Acta Physica Polon. B 40 (5), 1257–1550, 2009, (guest coeditors P.F.Gora and E.Gudowska-Nowak).

C. Research articles:

1. "Interpolation of multivariate stationary processes over locally compact Abelian groups", *Bull.Acad.Polon.Sci.* 20 (1972), 949–953.
2. "On topological characterization of a simple closed curve on the plane", *Comm. Math.* 17 (1973), 219–225.
3. "On characterization of interpolable and minimal stationary processes", *Studia Math.* 49 (1973), 165–183.
4. "Stationary processes in pseudohilbert spaces" (with S.A. Chobanjan) *Bull.Acad.Polon.-Sci.* 21 (1973) 847–854.
- 5 "On positive-definite operator valued functions" *Bull.Acad.Sci. Georgian SSR* 71(1973), 297–300.

6. "Remarks on forecasting", *Prace Nauk.Progn.* 10(1974) 35–41.
7. "Stochastic processes of second order with values in Banach spaces", *Summ.EMS Meeting* 1974, 225-226, SCAV Prague.
8. "On Gaussian random elements in some Banach spaces" *Bull.Acad.Polon.Sci.* 22(1974), 1039–1043 (with T.Inglot).
9. "Gaussian random elements with values in the sequence spaces l_p ", *Bull.Acad.-Polon.Sci.* 22(1974) 1053-1056 (with. V.I.Tarieladze).
10. "Banach space valued stationary processes and their linear prediction", *Dissertationes Math.* 125 (1975), 1-45 (with S.A.Chobanjan).
11. "Prediction theory in Banach spaces", *Lecture Notes in Math.* 472 (1975), 207–228.
12. "On weak second order and Gaussian random elements" *Lecture Notes in Math.* 526(1976), 263–272.
13. "Wold-Cramer concordance theorems for interpolation of q -variate stationary processes over locally compact Abelian groups", *Multiv. Anal.* 6(1976), 123–137 (with A.Makagon).
14. " q -variate minimal stationary processes", *Studia Math.* 59(1976), 41–52 (with A.Makagon).
15. "An analogue of Sz.-Nagy's dilation theorem", *Bull.Acad.Polon.Sci.* 24(1976), 867–872 (with J.Górniak).
16. "Remarks on positive-definite operator valued functions in Banach spaces", *Bull.-Acad.Polon.Sci.* 24(1976), 873–876.
17. "Stochastic processes of second order with values in Banach spaces", *Trans. 7th Prague Conf.Inform.Theory* Academia Publ.House. Prague 1977, 567–574.
18. "Orthogonal decomposition of Banach space valued stationary processes over groups" *Bull.Acad.Polon.Sci.* 25(1977), 1007–1010 (with F.Schmidt).
19. "Examples of non-stationary Banach space valued second order processes", *Lect.Notes in Math.* 656(1978), 171-181 (with N.V.Thu).
20. "Gaussian cylindrical processes in Banach spaces", *Notices Amer.Math.Soc.* 26(1979),-A-344.
21. "Darstellung von stationären stochastischen Prozessen mit Werten in einem Banach Raum durch einseitige gleitende Mittel", (with F. Schmidt), *Math. Nachr.* 88 (1979), 41–57.
22. "Integrals related to stationary processes and cylindrical martingales", (with J. Pellaumail), *Ann. Inst. H. Poincaré* 15 (1979), 127–146.
23. "Second order stochastic processes and the dilation theory in Banach spaces", *Ann. Inst. H. Poincaré* 16 (1980), 29–38.
24. "Dilations of Banach space operator valued functions", (with W.Mlak), *Ann. Polon. Math.* 38 (1980), 295–303.
25. " p -stable measures and p -absolutely summing operators", (with W. Linde and V. Mandrekar), *Lecture Notes in Math.* 828 (1980), 167–178.
26. "Banach space related to p -stable measures", (with N. Z. Tien), *Lecture Notes in Math.* 828 (1980), 309–317.
27. "Existence of the linear prediction for Banach space valued Gaussian processes", (with S. A. Chobanjan), *J. Multiv. Anal.* 11 (1981), 69–80.

28. "p-stable characterizations of Banach spaces", (with V. Mandrekar), *J. Multiv. Anal.* 11 (1981), 577–580.
29. "Dilations theorem for positive definite operator valued kernels having majorants", (with H. Niemi) *J. Funct. Anal.* 40 (1981), 54–65.
30. "Aronszajn–Kolmogorov type theorems for positive definite kernels in locally convex spaces", (with J. Górnaiak), *Studia Math.* 69 (1981) 235–246.
31. "Radonifying operators related to p-stable measures on Banach spaces", (with W. Linde and V. Mandrekar), *Probab. Math. Stat.* 2 (1982), 171–175.
32. "An explicit form of dilation theorems for semispectral measures", (with J. Gorniak and A. Makagon), in Prediction and Harmonic Analysis - the Pesi Masani volume, Eds V. Mandrekar and H. Salehi, North Holland 1983, 85–112.
33. "Decomposability of cylindrical martingales and absolutely summing operators", (with Z. Suchanecki), *Math. Z.* 185 (1984), 271–280.
34. "Stable measures and processes; A survey", *Lecture Notes in Math.* 1080 (1984), 306–364.
35. "Harmonizable stable processes on groups; Spectral, ergodic and interpolation properties", *Z. Wahrsch. verw. Gebiete* 68 (1985), 473–491.
36. "Stable measures and processes in statistical physics", (with K. Weron), *Lecture Notes in Math.* 1153 (1985), 440–452.
37. "Quantum theory of decaying systems from the canonical decomposition of dynamical semigroups," (with A. K. Rajagopal and K. Weron), *Phys. Rev. A* 31 (1985), 1736–1744.
38. "A statistical approach to relaxation in glassy materials", in Proc. 6th Pannonian Symp. Eds P. Bauer et al. vol. B 245–254 Reidel 1987. (with K. Weron).
39. "Ergodic properties of stationary stable processes", (with S. Cambanis and C. D. Hardin jr.), *Stoch. Proc. Appl.* 24 (1987) 1–18.
40. "Innovations and Wold decompositions of stable sequences", (with S. Cambanis and C. D. Hardin jr.) *Probab. Th. Rel. Fields* 79 (1988), 1–28.
41. "An explicit approach to the Λ operator and the H theorem in the Prigogine theory of irreversibility", (with Z. Suchanecki, M. Rybaczuk and K. Weron), *Physica A* 155 (1989), 385–400.
42. "Applications of an operator stochastic integral in Prigogine's theory of irreversible dynamical systems", (with Z. Suchanecki), *Expo. Math.* 9 (1989), 49–57.
43. "Kinetic equation in the Prigogine theory of irreversibility", (with Z. Suchanecki, M. Rybaczuk and K. Weron), in Stochastic Methods in Math. & Physics, 267–274, World Scientific Singapore, 1989, Eds. R. Gielerak and W. Karwowski.
44. "Characterizations of intrinsically random dynamical systems", (with Z. Suchanecki), *Physica A* 166 (1990), 220–228.
45. "Stochastic modelling of dielectric relaxation in condensed matter", (with A. Janicki and K. Weron), in Proc. ECMI-IV, B. G. Teubner 1991, 315.
46. "Characterization of ergodic stable processes via the dynamical functional", (with K. Podgorski), in Stable Proc. Rel. Topics, Eds. S. Cambanis et al., Birkhauser 1991, 317–328.
47. "Classical and quantum intrinsically random dynamical systems; An invitation to the Prigogine theory of irreversibility", (with K. Weron), *Quantum Probab.* 6 (1991),

499–514.

48. "Ergodic behavior and estimation of periodically correlated processes", (with J. Leskow), *Stat. Probab. Let.* 15 (1992), 299–304.

49. "Computer simulation of α -stable Ornstein–Uhlenbeck processes", (with A. Janicki and K. Podgorski), in *Stochastic Processes, A Festschrift in Honour Gopinath Kallianpur*, Eds. S.Cambanis et al., 161–170, Springer–Verlag 1993.

50. "A remark on disjointness results for stable processes", *Studia Math.* 105 (1993), 253–254.

51. "Can one see α -stable variables and processes?", (with A. Janicki), *Statistical Science* 9 (1994), 109–126.

52. "Relaxation functions in dipolar materials", (with K.Weron and W.A.Woyczynski), *J.Stat.Phys.* 78 (1995), 1027–1038.

53. "On measure preserving transformations and spectral representations of double stationary symmetric stable processes", (with A.Gross), *Studia Math.* 114 (1995), 275–287.

54. "Chaotic properties of infinitely divisible processes", (with S. Cambanis and K. Podgorski), *Studia Math.* 115 (1995) 109–127.

55. "Computer simulation of attractors in stochastic models with α -stable noise", (with A.Janicki), *Math. and Computers in Simulation* 39 (1995), 9–19.

56. "Computer-aided modeling and simulation of electrical circuits with α -stable noise", *Appl.Math.* 23 (1995), 83–93.

57. "A computer investigations of chaotic behavior for stationary α -stable processes", (with A.Janicki), *Prob.Math. Stat.* 15 (1995), 327–336.

58. "Computer simulation of Lévy α -stable variables and processes", (with (R.Weron), *Lecture Notes in Phys.* 457 (1995), 379–382.

59. "Conditionally exponential decay property of particles in disordered systems", (with A. Jurlewicz and K. Weron), *Appl.Math.* 23 (1996), 379–394.

60. "Approximation of stochastic differential equations driven by α -stable motion", (with A.Janicki and Z.Michna), *Appl.Math.* 24 (1996), 149–168.

61. "Option pricing for hyperbolic CRR model", (with A.Rejman), *Lecture Notes in Stat.* 114 (1996), 321–331.

62. "Conditionally exponential dependence model for asset returns", (with S.T.Rachev and K.Weron), *Appl.Math.Let.* 10 (1997), 5–9.

63. "Stable Lévy motion approximation in collective risk theory" (with H.Furrer and Z.Michna), *Insurance; Math. & Econ.* 20 (1997), 97–114.

64. "The Lamperti transformation for self-similar processes", (with K.Burnecki and M.Maejima), *Yokohama Math.J.* 44 (1997) 25–42.

65. "Option pricing proposal under the generalized hyperbolic model" (with A.Rejman and R.Weron), *Stoch.Models* 13 (1997) 867–885.

66. "Measures of dependence for stable time series" (with J.Nowicka), *Annal.M.Curie-Sklodowska.Univ.* 51.1 (1997) 133–144.

67. "Spectral representation and structure of self-similar stable processes" (with K.Burnecki and J.Rosinski) in *Stoch.Proc. and Related Topics*, eds. I.Karatzas et al. Birkhauser Boston 1998, 1–14.

68. "CED model for asset returns and fractal market hypothesis" (with S.T.Rachev and R.Weron), *Math. & Comp.Model.* 29 (1999) 23–36.

69. "A conditionally exponential decay approach to scaling in finance" (with K.Weron and R.Weron), *Physica A* 264 (1999) 551–561.

70. "Origins of the scaling behaviours in the dynamics of financial data" (with Sz.Mercik and R.Weron), *Physica A* 264 (1999) 562–569.

71. "Pricing options on emerging markets", (with P. Sztuba), Proceedings of the Central European Conference: Financial Markets and Strategies for Regional Developments in the Face on European Integration, Nowy Sacz, 1999 WSB-NLU, 79-85.

72. "Electricity market and tools for financial risk management in Poland. A case study", (with J. Bujko, J. Malko, R.Weron), CIGRE'2000, Paris, 38-206, 1-5.

73. "Fractal market hypothesis and two power laws" (with R.Weron), *Chaos, Solitons & Fractals* 11 (2000) 289–296.

74. "CED model III:Scaling law for high-frequency financial data" (with R.Weron), *Teor.Verojatn.Primen.* 45 (2000) 800-802.

75. "Pricing forward-start options in the HJM framework: Evidence from the Polish market" (with P.Sztuba), *Appl.Math.* 26.2 (2001) 211–224.

76. "Dependence structure of stable R-GARCH processes" (with J.Nowicka-Zagrajek), *Prob.Math.Stat.* 21 (2001) 371-380.

77. "Annuities under random rates of interest - revisited" (with K.Burnecki, A.Marciniuk), *Insurance: Math. & Econ.* 32 (2003) 457-460.

78. "Enigma of self-similarity of fractional Lévy stable motions" (with Sz.Mercik, K.Weron, K.Burnecki), *Acta Phys. Pol. B* 34(2003) 3773-3791.

79. "Risk management tools for the Polish electricity market", (with M.Kozłowski, T.Piesiewicz), International Conference "The European Electricity Market EEM-04, 2004 pages 129-133.

80. "On annuities under random rates of interest with payments varying in arithmetic and geometric progression", (with K.Burnecki, A.Marciniuk), *Prob. Math. Stat.* 24(2004), 1-15.

81. "Lévy stable proceses. From stationary to self-similar dynamics and back. An application to finance" (with K.Burnecki), *Acta Phys. Pol. B* 35(2004) 1343-1358.

82. "On ARMA(1,q) models with bounded and periodically correlated solutions", (with A.Wylomanska), *Prob. Math. Stat.* 24(2004) 165-172.

83. "Pure risk premiums under deductibles", (with K.Burnecki, J.Nowicka-Zagrajek), *Prace Naukowe Akademii Ekonomicznej we Wrocławiu* 1037 (2004) 75-82.

84. "Bounded solutions of ARMA models with varying coefficients", (with A.Makagon, A.Wylomanska), *Appl. Math.* 31(2004), 273-285.

85. "A new gamma type approximation of the ruin probability" (with K.Burnecki and P.Mista), *Acta Phys. Pol. B* 36(2005) 1473-1483.

86. "The lineshape of inelastic neutron scattering in the relaxor ferroelectrics" (with M.A.Ivanov, M.Kozłowski, T.Piesiewicz, V.A.Stephanovich, A.Wymysłowski), *Fizika Tverdovo Tela* 47(2005) 1852-1860, also in *Phys. Solid State* 47 (2005) 1928-1936.

87. "Complete description of all self-similar models driven by Lévy stable noise", (with K.Burnecki, Sz.Mercik, K.Weron), *Phys. Rev. E* 71 (2005), 016113.

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