

MIKHAIL A. LIFSHITS

Date and place of birth: July, 21, 1956, Moscow, USSR.
Home address Russia, 197372, St. Petersburg,
Komendantskii prospect 22-2-49.
Permanent professional St. Petersburg State University,
address: Math. Mech. Department,
Chair of Probability Theory.
Russia, St. Petersburg, 198504,
Stary Peterhof, Universitetsky ave., 28.
Telephone 7-812-3497717
e-mail address mikhail@lifshits.org
web page <http://sites.google.com/site/mlprobability/>
Marital status: Married.
Children: son Yuri, born in 1984,
daughter Vera, born in 1985,
daughter Liubov', born in 1989.
Expertise: Probability Theory.

EDUCATION AND SCIENTIFIC DEGREES

- 1993 Doctor of Mathematical Sciences degree,
St. Petersburg University. Thesis title: "Investigation
of the distributions of stochastic functionals".
- 1981 Candidate of Mathematical Sciences (Ph.D.)
degree. Thesis title: "Some problems of theory
of random processes related to application of measures".
Supervisor: Prof. Yu.A. Davydov.
- 1973-1978 Undergraduate and graduate studies in mathematics,
Leningrad State University, USSR.
High education degree (M.Sc.). Memoir title: "Local
times for functions and random processes"

ACADEMIC AND PROFESSIONAL POSITIONS

- 2000- Full professor at St.Petersburg University.
2011-2017 Guest professor at Linköping University.
1998-1999 Associated professor at St.Petersburg University
1998-2004 Part-time professor at Lille-I University.
1994-1998 Senior researcher at Mancomtech
center of professional training
and part-time professor at Strasburg-I,
Lille-I, and St.Petersburg Universities.
1986-1994 Associated Professor at St.Petersburg
Institute of Finances and Economics,
St.Petersburg, Russia.
1986 Director of Laboratory at "Lenelectronmash"
software company, Leningrad, USSR.
1982-1986 Senior researcher at "Lenelectronmash".
1980-1982 Researcher at "Lenelectronmash".
1978-1980 Engineer at "Lenelectronmash"

TEACHING ACTIVITY (courses)

Stochastic processes (graduate). Gaussian random functions (graduate). Theory of large deviations (graduate). Introduction to probability theory (college and undergraduate). Mathematical statistics (undergraduate). Processes with independent increments (graduate). Modern limit theorems (postgraduate). Case studies in probability and statistics. Operation research (graduate). Databases and computer systems of data management (graduate).

AWARDS

Prize of St.Petersburg Mathematical Society (1981).
Prize of St.Petersburg State University (2008).

GRANTS AWARDED (since 2012)

Russian Foundation for Basic Research:

- grant 16-01-00258 "Approximation of random processes and their functionals" (2016-2018).

- grant 13-01-00172 "Small deviations and approximation of Gaussian random processes and fields" (2013-2015).
- grant 11-01-12104-ofi-m-2011 "Applications of Probability Theory and Mathematical Statistics to dependence recovery and classification problems based on complete and incomplete data" (2011-2012).
- grant 10-01-00154a "Small and large deviations of stochastic functionals and their applications" (2010-2012).

Russian ministry of education:

- grant NSh-2504.2014.1 "Leading scientific schools of Russia" (2014-2015).

St.Petersburg State University:

- grant 6.65.37.2017 "Modern problems of Probability and Statistics: Gaussian approximations and small deviations for random processes".
- grant 6.38.672.2013 "Actual problems of Probability and Statistics" (2013-2014).

INTERNATIONAL WORKING EXPERIENCE (since 2012)

2017	Münster University, Germany, Darmstadt University, Germany,
research work	
2016	Paris VI University, France,
invited professor	
2015	Münster University, Germany,
guest researcher	
2011-2017	Linköping university, Sweden, guest professor

PROFESSIONAL SOCIETIES

1985-	St.Petersburg Mathematical Society member,
2001-	board member
1996-	American Mathematical Society member
2011-2015	Bernoulli Society for Mathematical Statistics and Probability, Council Member

Associated editor in international journals: JOURNAL OF THEORETICAL PROBABILITY, PROBABILITY AND MATHEMATICAL STATISTICS, STOCHASTIC PROCESSES AND APPLICATIONS, THEORY OF PROBABILITY AND ITS APPLICATIONS, THEORY OF STOCHASTIC PROCESSES. Co-editor of ZAPISKI NAUCHNYH SEMINAROV POMI (ser. Probability and Statistics).

Referee for international journals: Annales de l'Institut H.Poincaré, Annals of Probability, Bernoulli, and 20 others.

Reviewer for Russian Foundation for Basic Research, National Science Foundation (USA), Council for Physical Sciences (NWO, Netherlands), Reviewer for "Mathematical Reviews".

Co-organizer of the conferences (since 2012): "Northern Triangular Seminars", Helsinki, 2013. "Russian-Chinese seminar on Asymptotic Methods in Probability Theory and Mathematical Statistics", St.Petersburg, 2013. "Discrepancy Theory", ICERM, Providence, 2014, "Yu.V. Linnik Centennial Conference", St.Petersburg, 2015, "Symposium on Probability Theory and Random Processes", St.Petersburg, 2017, "Joint China-France-Russia Symposium on Probability Theory", Beijing, 2017. Section organizer at the 11-th Vilnius Conference in Probability Theory and Mathematical Statistics", 2014.

Advisor of PhD-students: E. Shmileva (defended in 2004), A. Berlinkov (2006), V. Vysotsky (2008), A. Khartov (2014).

Referee of 30 PhD (candidate) thesis and 10 Habilitation (Doctor of science) thesis in several countries.

INVITED LECTURES, since 2012

- Joint China-France-Russia Symposium on Probability Theory, Beijing, 2017. "Energy saving approximation of random processes".
- The 2-nd Chinese-Russian Seminar on Asymptotic Methods in Probability Theory and Mathematical Statistics, Changchun, 2017. "On small deviation probabilities related to stationary sequences and processes".
- The 39th Conference on Stochastic Processes and Applications (SPA 2017). Moscow, 2017. "Energy saving approximation of random processes".
- Rhein–Main Kolloquium Stochastik. Darmstadt, 2017. "Energy saving approximation of random processes".

- Conference "Steklov Institute - PDMI winter session in Probability", St.Petersburg, 2016. "Some new results on small deviation probabilities".
- Conference "Modern problems of theoretical and applied probability (dedicated to 85-th anniversary of A.A. Borovkov)", Novosibirsk, 2016. "Energy saving approximation for random processes".
- Second Russian–Indian joint conference in Statistics and Probability. St.Petersburg, 2016. "Energy saving approximation for random processes".
- Conference "Analytic tools in probability and applications", Minneapolis, 2015. "Bifractional Brownian motion: existence and boundary processes".
- Workshop "IBC and Model selection", Paris, 2015. "Approximation complexity of random fields of increasing parametric dimension".
- Conference "Probability theory and its applications" (Yu.V. Prokhorov memorial conference), Moscow, 2015. "Least energy functions accompanying Brownian motion".
- International Congress of Mathematicians, Seoul, Korea, 2014. "Fractional integration operators of variable order: continuity and compactness properties"
- International workshop "Persistence probabilities and related fields". Darmstadt, 2014. "Least energy functions accompanying Wiener process".
- XI international Vilnius conference on Probability Theory and Mathematical Statistics, Vilnius, Lithuania, 2014. "Taut strings accompanying Wiener process".
- Conference "High Dimensional Probability VII", Cargèse, 2014. "Energy of taut strings accompanying Wiener process".
- Conference "Stochastic Geometry Days", Lille, 2014. "Taut strings accompanying Wiener process".
- Conference "Mathematical Statistics and Limit Theorems" in honor of Prof. Paul Deheuvels, Paris, 2013. "Approximation of processes and operators of variable non-smoothness".
- Ehrencolloquium für B.Carl and W.Linde, Jena, 2012.

UNIVERSITY SEMINARS, since 2012

- 2017: Dresden.
- 2016: Linköping, St.Petersburg.
- 2015: Linköping, St.Petersburg.
- 2014: St.Petersburg, Taipei, Göteborg.
- 2013: Paris-13, Göteborg.
- 2012: St.Petersburg, Linköping, Copenhagen, Jena.

LANGUAGE ABILITY

- Russian - mother tongue.
- English, French - capable of lecturing.
- German - capable of reading.

HEALTH STATE

Normal

List of Publications

BOOKS

- [1] **Gaussian Random Functions**, 1995, Kluwer, Dordrecht, 330 p. (in English); 1995, TViMS, Kiev, 256 p. (in Russian).
- [2] **Local Properties of Distributions of Stochastic Functionals** (joint with Yu. A. Davydov and N. V. Smorodina), 1995, Nauka, Moscow (in Russian), 256 p.; 1998, ser. Translations of Mathematical Monographs, v.173, AMS, Providence (in English), 184 p.
- [3] **Lectures on Gaussian Processes**, Springer, 2012, 120 p.
- [4] **Random Processes by Example**, World Scientific, 2014, 230 p.

THESIS

- [5] Some problems of theory of random processes related with applications of measures. Ph.D. Thesis, Leningrad State University, 1981, 150 p.
- [6] Investigation of the Distributions of Stochastic Functionals. Doctor of phys.-math. science thesis, St.Petersburg University, 1993, 300 p.

PUBLISHED ARTICLES AND NOTES

- [7] Local times for Gaussian processes. *THEORY PROBAB. APPL.*, 1979, 23, 835–836 (in English) 867–868 (in Russian).
- [8] Shift of a measure by trajectories of a Gaussian stationary process. *THEORY PROBAB. APPL.*, 1980, 24, 437–438 (in English) 432 (in Russian).
- [9] On representation of Lévy fields by indicators. *THEORY PROBAB. APPL.*, 1980, 24, 629–633 (in English) 624–628 (in Russian).
- [10] Local times for functions and Gaussian processes. *J. SOV. MATH.*, 1982, 20, 2181–2186 (in English). *ZAPISKI NAUCHNYH SEMINAROV LOMI*, 1979, 85, 104–112 (in Russian).
- [11] Fiberling method and its application to the investigation of the distributions of functionals of random processes. *THEORY PROBAB. APPL.*, 1982, 27, 69–83 (in English) 67–80 (in Russian).
- [12] On the absolute continuity of distributions of functionals of random processes. *THEORY PROBAB. APPL.*, 1983, 27, 600–607 (in English) 559–566 (in Russian).
- [13] The stratification method for process with independent increments. *THEORY PROBAB. APPL.*, 1984, 28, 832–834 (in English) 797–798 (in Russian).
- [14] Occupation times of Gaussian stationary processes. *J. SOV. MATH.*, 1984, 24, 555–568 (in English) *ZAPISKI NAUCHNYH SEMINAROV LOMI*, 1980, 97, 110–126 (in Russian).
- [15] An application of stratification method to the study of functionals of processes with independent increments. *THEORY PROBAB. APPL.*, 1984, 29, 753–765 (in English) 723–734 (in Russian).
- [16] Absolute continuity of functionals of "supremum" type for Gaussian processes. *J. SOV. MATH.*, 1984, 27, 3103–3112 (in English); *ZAPISKI NAUCHNYH SEMINAROV LOMI*, 1982, 119, 154–166 (in Russian).
- [17] Stratification method for the processes with independent increments. *J. SOV. MATH.*, 1984, 27, 3241–3251 (in English); *ZAPISKI NAUCHNYH SEMINAROV LOMI*, 1983, 130, 109–121 (in Russian).
- [18] Fiberling method in the theory of random processes (joint with Yu. A. Davydov and N. V. Smorodina). In: *REPORTS OF 4TH SOVIET-JAPAN SYMPOSIUM ON PROBABILITY THEORY AND MATHEMATICAL STATISTICS*, Metsniereba, Tbilisi, 1982, 184–186.
- [19] Fiberling method in some probability problems (joint with Yu. A. Davydov). *J. SOV. MATH.*, 1985, 31, 2796–2858 (in English), *Itogi Nauki i Tehniki*, ser. *Teoriya Veroyatnostei*, 1984, 22, 61–158 (in Russian).

- [20] Invariant measures generated by random fields with independent values. *FUNC. ANAL. APPL.*, 1985, 19, 329–330 (in English) 92–93 (in Russian).
- [21] Distribution density of the maximum of Gaussian process. *THEORY PROBAB. APPL.*, 1984, 29, 851–852 (in English) 814–815 (in Russian).
- [22] Small deviations of Gaussian field (joint with B. S. Tsirelson). *THEORY PROBAB. APPL.*, 1986, 31, 557–558 (in English) 632–633 (in Russian).
- [23] On the distribution of the maximum of the Gaussian process. *THEORY PROBAB. APPL.*, 1986, 31, 125–132 (in English) 134–142 (in Russian).
- [24] Division of multidimensional sets. In: *RINGS AND MODULES. LIMIT THEOREMS OF PROBABILITY THEORY*. Leningrad, 1986, 175–178 (in Russian).
- [25] Distribution density of the norm of the stable vector. *J. SOV. MATH.*, 1988, 43, 2810–2816 (in English); *ZAPISKI NAUCHNYH SEMINAROV LOMI*, 1987, 158, 105–114 (in Russian).
- [26] The distribution of the norm of a stable vector (joint with N. V. Smorodina). *THEORY PROBAB. APPL.*, 1989, 34, 266–274 (in English) 304–313 (in Russian).
- [27] Oscillation and lower bound of the distribution of the maximum of Gaussian field. *J. SOV. MATH.*, 1992, 61, 1876–1879 (in English); *ZAPISKI NAUCHNYH SEMINAROV LOMI*, 1989, 177, 78–82 (in Russian).
- [28] On the norm distribution of Gaussian and other stable vectors. In: *PROBABILITY THEORY AND MATH. STATISTICS. PROC. 5TH VILNIUS. CONF.*, 1990, 2, 97–104.
- [29] Gaussian large deviations of a smooth seminorm. In: *PROBABILITY THEORY AND MATHEMATICAL STATISTICS. PROC. 6TH USSR-JAPAN SYMPOSIUM*, Singapore, 1992, 193–201.
- [30] Functional laws for strong topologies. In: *STATISTIQUE DE PROCESSUS EN MILIEU MEDICAL, PARIS*, 1992, 295–302.
- [31] Strassen-type functional laws for strong topologies (joint with P. Deheuvels). *PROBAB. THEORY REL. FIELDS*, 1993, 97, 151–167.
- [32] Computation of the exact asymptotic behavior of certain Gaussian large deviations. *J. MATH. SCI.*, 1994, 68, 531–539 (in English), *ZAPISKI NAUCHNYH SEMINAROV LOMI*, 1990, 184, 189–199 (in Russian).
- [33] Tail probabilities of Gaussian suprema and Laplace transform. *ANN. INST. H. POINCARÉ*, 1994, 30, 163–179.
- [34] On the convergence rate in the functional law of the iterated logarithm for nonstandard normalization (joint with A.V.Bulinskii). *RUSSIAN AKAD. SCI. DOKLADY MATH.*, 1994, 49, 294–297 (in English) 279–280 (in Russian).
- [35] Protuberance effect in generalized functional Révész-Strassen law (joint with P. Deheuvels) *J. MATH. SCI.* 1998, 88, 22–28 (in English); *ZAPISKI NAUCHNYH SEMINAROV POMI*, 1994, 216, 33–41 (in Russian).
- [36] Necessary and sufficient condition for the Strassen law of the iterated logarithm in non-uniform topologies (joint with P. Deheuvels), *ANN. PROBAB.*, 1994, 22, 1838–1856.

- [37] Rate of convergence in the functional law of the iterated logarithm with non-standard normalizing factors (joint with A. V. Bulinskii). *USPEKHI MAT. NAUK*, 1995, 50:5, 83–102 (in Russian); *RUSSIAN MATH. SURVEYS*, 50:5, 925–944 (in English).
- [38] Best convergence rate in the Strassen law for random polygons (joint with A.V. Bulinskii). *VESTNIK MOSKOVSKOGO UNIVERSITETA*, 1995, N 5, 37–42 (in Russian); *MOSCOW UNIVERSITY MATH. BULL.*, v.50, N5, 31–36 (in English).
- [39] First passage probability for Markov chain (joint with G. Haiman). In: *RESEARCH DEVELOPMENTS IN PROBABILITY AND STATISTICS* (M. Puri Festschrift), VSP, 1996, 27–32.
- [40] Regularisation spectrale en théorie ergodique et théorie des probabilités (joint with M. Weber). *COMPTE RENDUS ACAD. SCI. PARIS*, 1997, 324, Ser.I, 99–103.
- [41] Strassen laws of iterated logarithm for partially observed processes (joint with M. Weber). *J. THEOR. PROBAB.*, 1997, 10, 102–115.
- [42] Rates of clustering in Strassen’s law for random polygons (joint with A.V. Bulinskii). *J. MATH. SCI.*, 1999, 93, 287–293 (in English), *ZAPISKI NAUCHNYH SEMINAROV POMI*, 1996, 228, 57–66 (in Russian).
- [43] On the lower tail probabilities of some random series, *ANN. PROBAB.*, 1997, 25, 424–442.
- [44] On the functional law of the iterated logarithm for partially observed sums of random variables (joint with N. L. Gorn). *J. MATH. SCI.*, 2000, 99, 1061–1074 ; *ZAPISKI NAUCHNYH SEMINAROV POMI*, 1997, 244, 73–95 (in Russian).
- [45] On the Hausdorff dimension of the set generated by exceptional oscillations of a Wiener process (joint with P. Deheuvels). *STUDIA SCI. MATH. HUNGARICA*, 1997, 33, 75–110.
- [46] Metric entropy of integration operator and small ball probabilities of Brownian sheet (joint with T. Dunker, T. Kühn, and W. Linde). *COMPTE RENDUS ACAD. SCI. PARIS*, Ser.I, 1998, 326, 347–352. *J. APPROXIMATION THEORY*, 1999, 101, 63–77.
- [47] Oscillations of Gaussian Stein’s elements (joint with M. Weber). In: *PROC. CONF. HIGH DIMENSIONAL PROBABILITY*; Ser. Progress in Probability, v.43, Birkhäuser, 1998, 249–261.
- [48] Small deviations of sums of independent variables (joint with T. Dunker, W. Linde). In: *PROC. CONF. HIGH DIMENSIONAL PROBABILITY*; Ser. Progress in Probability, v.43, Birkhäuser, 1998, 59–74.
- [49] On the convergence of generalized moments in almost sure limit theorems (joint with I.A. Ibragimov). *STATIST. PROBAB. LETTERS*, 1998, 40, 343–351.
- [50] On almost sure limit theorems (joint with I. A. Ibragimov). *THEORY PROBAB. APPL.*, 1999, 44, 254–272 (in English) 328–350 (in Russian).
- [51] Chung law and Csáki function (joint with N. Gorn). *J. THEOR. PROBAB.*, 1999, 12, 399–420.
- [52] Asymptotic behavior of small ball probabilities. In: *PROBAB. THEORY AND MATH. STATIST. PROC. VII INTERNATIONAL VILNIUS CONFERENCE* (1998). Vilnius, VSP/TEV, 1999, 453–468.
- [53] Almost sure limit theorem for sums of random vectors. *J. MATH. SCI.*, 2002, 109, 2166–2178 (in English); *ZAPISKI NAUCHNYH SEMINAROV POMI*, 1999, 260, 186–201 (in Russian).

- [54] Spectral regularization inequalities (joint with M. Weber). *MATH. SCAND.*, 2000, 86, 75–99.
- [55] Tightness of stochastic families arising from randomization procedures (joint with M. Weber). In: *ASYMPTOTIC METHODS IN PROBABILITY AND MATHEMATICAL STATISTICS WITH APPLICATIONS*. Birkhäuser, 2000, 143–160.
- [56] Average volumes of sections of convex bodies (joint with A.L. Koldobsky). In: *GEOMETRIC ASPECTS OF FUNCTIONAL ANALYSIS. ISRAEL SEMINAR 1996-2000* (editors V.D. Milman, G. Schechtman), *Lecture Notes in Math.*, v.1745, Springer, 2000, 119–146.
- [57] On the large deviation principle for the almost sure CLT (joint with E.S. Stankevich). *STATIST. PROBAB. LETTERS*, 2001, 51, 263–267.
- [58] Probabilities of hitting of shifted small balls by centered Poisson processes (joint with P.Deheuvels). *J. MATH. SCI.* 2003, 118(6), 5541–5554 (in English), *ZAPISKI SEMINAROV POMI*, 2001, 278, 63–85 (in Russian).
- [59] Poisson measures quasi-invariant with respect to multiplicative transformations (joint with E.Yu. Shmileva). *THEORY PROBAB. APPL.*, 2001, 46, 652–666 (in English) 697–712 (in Russian).
- [60] A criterion of quasi-invariance of Poisson measures with respect to "linear" transformations of space (joint with E.Yu.Shmileva), *RUSSIAN MATH. SURVEYS*, 2001, 56, 1173–1174 (in English); *USPEKHI MAT. NAUK*, 2001, 56, 159–160 (in Russian).
- [61] Approximation and entropy numbers of Volterra operators with application to Brownian Motion (joint with W.Linde). *MEMOIRS OF AMER. MATH. SOC.*, 2002, 157, N 745, 1–87.
- [62] On the rate of approximation of local times for smooth random processes (joint with Yu.A.Davydov), *THEORY OF PROBABILITY AND MATHEMATICAL STATISTICS (TEORIA IMOVIRNOST. TA MATEM. STATYST.)*, 2002, 66, 67–77.
- [63] Some exact rates in the functional law of the iterated logarithm. (joint with Ph. Berthet). *ANN. INST. H. POINCARÉ*, 2002, 38, 6, 811–824.
- [64] The first exit time of Brownian motion from a parabolic domain (joint with Z.Shi), *BERNOULLI*, 2002, 8, N6, 745–765.
- [65] Almost sure limit theorem for martingales. In: *LIMIT THEOREMS IN PROBABILITY AND STATISTICS II*. (I. Berkes, E. Csáki, M. Csörgő, eds.) J. Bolyai Mathematical Society, Budapest, 2002, 367–390.
- [66] Il'dar Abdullovich Ibragimov (on his 70th birthday). (joint with A.A.Borovkov, Ya.Yu. Nikitin, Yu.V. Prokhorov, V.N. Sudakov, A.N. Shiryaev) *USPEKHI MAT. NAUK*, 2002, 57, N5, 187-190 (in Russian). *RUSSIAN MATH. SURVEYS*, 2002, 57, 1039-1043 (in English).
- [67] On the tail behavior of anisotropic norms for Gaussian random fields (joint with A.I.Nazarov, Ya.Yu.Nikitin). *COMPTES RENDUS ACAD. SCI. PARIS*, 2003, 336, N1, 85–88.
- [68] Lower functions of empirical processes and Brownian sheets (joint with Z.Shi). *THEOR. PROBAB. APPL.*, 2003, 48, 321–339 (in Russian). 273-287 (in English).
- [69] Régularisation spectrale et propriétés metriques des moyennes mobiles (joint with M.Weber). *JOURNAL D'ANALYSE MATHÉMATIQUE*, 2003, 89, 1–14.

- [70] Aggregation in one-dimensional gas model with stable initial data (joint with L.V.Kuoza). J. MATH. SCI. 2006, 133, N3, 1298–1307 (in English), ZAPISKI SEMINAROV POMI , 2004, 311, 161–178 (in Russian).
- [71] Conditional testing for unit-root bilinearity in financial time series: some theoretical and empirical results (joint with W.W.Charemza and S.Makarova). J. ECON. DYNAMICS AND CONTROL, 2004, 29, 1-2, 63–96.
- [72] Invariance principle in a bilinear model with weak non-linearity. J. MATH. SCI. 2006, 137, N1, 4541–4545 (in English), ZAPISKI SEMINAROV POMI, 2004, 320, 97–105 (in Russian).
- [73] Small deviations of weighted fractional processes and average non-linear approximation (joint with W.Linde). TRANS. AMER. MATH. SOC., 2005, 357, 2059–2079.
- [74] Small deviations for fractional stable processes (joint with T.Simon). ANN. INST. H. POINCARÉ, 2005, 41, 725–752. [arXiv: math.pr/0305092](#).
- [75] Aggregation rates in one-dimensional stochastic systems with adhesion and gravitation (joint with Z.Shi). ANN. PROBAB., 2005, 33, 53–81. [arXiv: cond-mat/0311025](#).
- [76] Probabilities of randomly centered small balls and quantization in Banach spaces (joint with S.Dereich). ANN. PROBAB. 2005, 33, 1397–1421. [arXiv: math.pr/0402220](#).
- [77] Small deviations of Riemann-Liouville processes in L_q -norms with respect to fractal measures (joint with W.Linde, Z.Shi). PROC. LONDON MATH. SOC., 2006, 92, 224–250.
- [78] Curse of dimensionality in approximation of random fields (joint with E.V. Tulyakova). PROBAB. MATH. STAT., 2006, 26, no 1, 97–112.
- [79] Small deviations of Gaussian random fields in L_q -spaces (joint with W.Linde, Z.Shi). ELECTRONIC J. PROBAB., 2006, 11, 1204–1223. [arXiv: math.pr/0605417](#).
- [80] Functional large deviations in Burgers particle systems (joint with Z.Shi). COMM. PURE APPL. MATH., 2007, 60, no 1, 41–66.
- [81] On the supremum of random Dirichlet polynomials (joint with M.Weber). STUDIA MATH., 2007, 182, 41–65. [arXiv: math.pr/0703691](#).
- [82] Free-knot spline approximation of fractional Brownian motion (joint with J.Creutzig), Monte-Carlo and Quasi-Monte Carlo Methods 2006. Proc. Conf. Ulm, 2007, Springer, 195–204.
- [83] Approximation complexity of additive random fields (joint with M.Zani), J. OF COMPLEXITY, 2008, 24, 362–379.
- [84] Small deviation probability via chaining (joint with F.Aurzada), STOCH. PROC. APPL., 2008, 118, 2344–2368. www.arxiv.org/abs/0706.2720.
- [85] Small deviations of smooth stationary Gaussian processes (joint with F.Aurzada, I.A. Ibragimov and H. van Zanten), THEOR. PROBAB. APPL., 2008, 53, 788–798 (in Russian), 697–707 (in English). www.arxiv.org/abs/0803.4238.
- [86] Sampling the Lindelöf Hypothesis with the Cauchy random walk (joint with M.Weber), PROC. LONDON MATH. SOC., 2009, 98, 241–270. www.arxiv.org/abs/math/0703693.

- [87] On the supremum of some random Dirichlet polynomials (joint with M.Weber), *ACTA MATH. HUNG.*, 2009, 123, 1–2, 41–64. www.arxiv.org/abs/0802.0071.
- [88] On the small deviation problem for some iterated processes (joint with F.Aurzada). *ELECTRON. J. PROBAB.*, 2009, 14, no. 68, 1992–2010. www.arxiv.org/abs/0806.2559.
- [89] On Haar expansion of Riemann–Liouville process in a critical case. *J. MATH. SCI.*, 2010, 167, no. 4, 531–536 (in English); *ZAPISKI NAUCHNYH SEMINAROV POMI*, 2009, 368, 171–179 (in Russian). www.arxiv.org/abs/0910.2177.
- [90] Small deviations of stable processes and entropy of associated random operators (joint with F. Aurzada and W. Linde). *BERNOULLI*, 2009, 15, 1305–1334. www.arxiv.org/abs/0804.1883.
- [91] Maximal intersection queries in randomized input models (joint with B. Hoffmann, Yu. Lifshits, and D. Nowotka), *THEORY OF COMPUTING SYSTEMS*, 2010, 46, 104–119. Preprint www.arxiv.org/abs/1004.0092.
- [92] Compactness properties of weighted summation operators on trees (joint with W. Linde), *STUDIA MATH.*, 2011, 202, 17–47. Preprint: www.arxiv.org/abs/1006.3867.
- [93] Random Gaussian sums on trees (joint with W. Linde), *ELECTRONIC J. PROBAB.*, 2011, 16, no 24, 739–763. Preprint: www.arxiv.org/abs/1012.2683.
- [94] An inequality related to bifractional Brownian motion (joint with I. Tyurin), 2011. Preprint: www.arxiv.org/abs/1105.4214.
- [95] Compactness properties of weighted summation operators on trees – the critical case (joint with W. Linde), *STUDIA MATH.*, 2011, 206, 75–96. Preprint: www.arxiv.org/abs/1009.2339.
- [96] Bounds for entropy numbers for some critical operators. *TRANS. AMER. MATH. SOC.*, 2012, 364, 1797–1813. Preprint: www.arxiv.org/abs/1002.1377.
- [97] Stationary Gaussian random fields on hyperbolic spaces and on Euclidean spheres (joint with S. Cohen). *ESAIM: PROBABILITY AND STATISTICS*, 2012, 16, 165–221.
- [98] Tractability of multi-parametric Euler and Wiener integrated processes (joint with A. Papageorgiou and H. Woźniakowski), *PROBAB. MATH. STATIST.*, 2012, 32, 131–165. Preprint: www.arxiv.org/abs/1112.4248.
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