CURRICULUM VITAE – Dmitrii S. Silvestrov
December 2018

Name

Silvestrov, Dmitrii Sergeevich

Place and date of birth

Moscow, 14 February 1947

Citizenship

Sweden

Marital status

Married, one child (born 1970)

Business Address

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Stockholm University

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Degrees

- Professor, Department of Mathematics, Stockholm University, 2009.
- Professor, Department of Mathematics and Physics, Mälardalen University, 1999.
- Professor, Department of Probability Theory and Mathematical Statistics, Kiev University, 1980.
- Docent, Department of Applied Mathematics, Luleå University of Technology, 1993.
- Doctor of Science (Soviet Doctorate), Kiev University, 1973.
- Candidate of Science (Ph.D.), Kiev University, 1970.
- Diploma (with distinction), Kiev University, 1968.

Fellowships and Awards

- 2016 – Professor Emeritus, Stockholm University / Sweden
- 2012 – Professor Emeritus, Mälardalen University / Sweden
- 2011 Medal for Scientific Achievements received from National Pedagogical Dragomanov University / Ukraine

- 2009 – Cramér Professorship, Faculty of Science / Department of Mathematics, Stockholm University / Sweden
- 1993   Lady Davis Professorship, Faculty of Science, Deprtment of Statistics, Hebrew University of Jerusalem, Israel
- 1977   Ostrovsky Prize in the Field of Science and Technology, Ukraine
- 1974   "Probability of Silvestrov", a film of Ukrainian Studio of Newsreel and Documentary Films
- 1973   Moscow Mathematical Society Prize for 1973 (during the presidency of A.N. Kolmogorov)
- 1969   Award of Ukrainian Youth for the Best Scientific Work

Knowledge of Languages

Russian, English, Ukrainian, Swedish

Academic Experience

- From 2009-09-01, Professor in Mathematical Statistics, Department of Mathematics, Stockholm University.
- Also 2012-05-01 – 2012-12-31, Guest professor in Applied Mathematics, School of Education, Culture, and Communication, Mälardalen University.
- From 1999-06-01, Professor of Mathematics/Applied Mathematics, Department of Mathematics and Physics (before 2008-01-01), School of Education, Culture, and Communication (after 2008-01-01).
- 1994 – 1999. Associate Professor (75% research), Department of Mathematical Statistics, Umeå University, also
- 1998 (fall semester). Visiting Professor of Actuarial Mathematics at the Department of Mathematics, University of Turku.
- 1992 – 1994. Associate Professor, Department of Applied Mathematics, Luleå University of Technology, also
- 1993 (spring semester). Visiting Professor at the Department of Statistics, Hebrew University of Jerusalem.
- 1991 – 1992. Research Fellow at the Institute of Mathematical Statistics, Umeå University under scholarship from the Swedish Institute, the Swedish Natural Science Research Council and the Wenner-Gren Center Foundation.
- 1974 – 1992. Full Professor, Department of Probability Theory and Mathematical Statistics, Kiev University.
- 1971 – 1974. Principal Lecturer, Department of Probability Theory and Mathematical Statistics, Kiev University.
- 1970. Lecturer, Department of Probability Theory and Mathematical Statistics, Kiev University.
- 1968 – 1969. Postgraduate student, Department of Probability Theory and Mathematical Statistics, Kiev University.

Administrative and Scientific Leadership Experience

- Coordinator of the EU Tempus Project 145029-TEMPUS-2008-SE-JPCR "Educational Measurements Adapted to EU Standards" funded by the European Union (Mälardalen University (coordination institution), University of Cologne, Helsinki University of

Technology, Nizhyn University, Kirovograd Pedagogical University, Pedagogical Dragomanov University, Ministry of Education and Science of Ukraine; total funding 593815 Euro, 2009-01-15 – 2012-07-14).

- Project leader of the Project "Innovative Models for Pricing and Reselling of Options" funded by the Riksbankens Jubileumfond (Mälardalen University, 1.625 Mkr, 2009-01-01-2013-12-31).

- Chair of Research (forskningsledare) at the Department of Mathematics and Physics, 1999-2007, and Representative of Subject (ämnesföreträdare) for the Division of Applied Mathematics at the School of Education, Culture, and Communication, Mälardalen University, 2008-2009.

- Leader of the AF (Analytical Finance) Group at Mälardalen University and coordinator of Bachelor education programme "Analytical Finance" and MIMA Master education programme "Financial Engineering", 2000-2009.

- Coordinator of the EU Tempus Project IB-JEP-25054-2004 "Training Centre for Actuaries and Financial Analysts" funded by the European Union (Mälardalen University, Stockholm University, University of Cologne, University of Aegean, Kiev University, State Commission for Regulation of Financial Services Markets in Ukraine, and Ukrainian Actuarial Society; total funding 487000 Euro, 2005-09-01 – 2008-08-30).

- Recipient of the Travel Grant from the Swedish Research Council supported participation as an invited lecturer at International Conference International Symposium on Stochastic Models in Reliability, Engineering, Life Science and Operations Management (SMRLO'10), Beer Sheva, 8-11 February, 2010, 20 kkr).

- Recipient of the Travel Grant from the Swedish Research Council (supported participation as an invited lecturer at International Conference "Mathematical Methods in Reliability (MMR-2009)", Moscow, 2009 and Sixth St. Petersburg Workshop on Simulation, St. Petersburg, 2009, 40.5 kkr).

- Coordinator of the Conference Grant from the Swedish Research Council (supported the organisation of the International School "Finance, Insurance, and Energy Markets – Sustainable Development", Västerås, 2008; 40 kkr).

- Coordinator of the cooperation programme between Mälardalen University and the Front Capital Systems AB (2003-2009).

- Coordinator of the EU Tempus Joint European Networking Project 22012-2001 "Improvement of Education in Statistical Applications in Economics" funded by the European Union (Mälardalen University, Stockholm University, University of Helsinki, Kiev University; Uzhgorod University, Nizin Pedagogical Institute, State Committee in Statistics of Ukraine; total funding 300000 Euro, 2002-04-15 – 2004-04-14).

- Project leader of the Project "Stochastic Modelling of Insurance and Finance Processes and Systems" funded by the Knowledge Foundation (Mälardalen University, 5 Mkr, 2000-11-01 – 2004-11-30).

- Coordinator of the EU Tempus Tacis Joint European Project 10353-97 "Statistical Aspects of Economics" funded by the European Union (Umeå University, Stockholm University, Mälardalen University, University of Helsinki, Kiev University; total funding 558000 Euro, 1998-01-15 – 2001-07-14).

- Director of the Branch of Joint Venture "Dialog" in Kiev (consulting center provided statistical and statistical software consulting in industry), 1990-1992.

- Head of the Statistical Research Centre (Special Designers' Office "Spectrum") in Kiev University (the research division with a staff about 75 research workers and engineers worked via industrial co-operation projects), 1985-1990.

- Head of the Laboratory of Operations Research at Kiev University (the research division which was a predecessor of Special Designers Office "Spectrum"), 1980-1985.
- Organizer of Teaching Courses on Applied Probability and Statistics for research workers and engineers in the Republican House of Scientific and Technical Knowledge, 1978-1988.
- Member of the Methodical Commission on Applied Mathematics of the Ukrainian Republican Ministry of Higher Education, 1990 – 1991.
- Member of the Presidium of the Ukrainian Republican Council of Young Scientists, 1973 – 1980.

Teaching Experience

- Department of Mathematics, Stockholm University (teaching at the graduate and postgraduate levels), from 2009.
- School of Education, Culture, and Communication, Division of Applied Mathematics, Mälardalen University (teaching at the undergraduate and postgraduate levels), from 2008.
- Department of Mathematics and Physics, Mälardalen University (teaching at the undergraduate and postgraduate levels), 1999-2007.
- Department of Mathematical Statistics, Umeå University (teaching at the undergraduate and postgraduate levels), 1994-1999.
- Department of Mathematics, University of Turku (visiting professorship in actuarial mathematics; teaching at the undergraduate and postgraduate level), 1998 (fall semester).
- Department of Applied Mathematics/Mathematics, Luleå University of Technology (teaching at the undergraduate level), 1992-1994.
- Department of Statistics, Hebrew University of Jerusalem (visiting professorship, teaching at the postgraduate level), 1993 (spring semester).
- Faculty of Mathematics and Mechanics, Kiev University (teaching at the undergraduate and postgraduate levels), 1969-1990.
- Faculty of Advanced Studies, Kiev University, (teaching intended the improvement of professional skill of lecturers from other universities), 1975-1990.
- Teaching courses on Applied Probability and Statistics at the Republican House of Scientific and Technical Knowledge (for practitioners in industry, research workers and experts in government agencies), 1980-1988.
- TV School of Physics and Mathematics (for pupils of secondary school), 1985-1989.
- Sunday Mathematical School at Kiev University (for pupils of secondary school), 1964-1969.

Supervision Experience

22 doctoral students obtained Candidate of Science/Ph.D. degree under my supervision:
- 1. V.I. Masol (1974, Kiev University),
- 2. R.I. Mileshina (1975, Kiev University),
- 3. G.T. Tursunov (1976, Kiev University),
- 4. V.S. Poleshchuk (1977, Kiev University),
- 5. N.V. Kartashov (1978, Kiev University),
- 6. Yu.S. Mishura (1978, Kiev University),
- 7. E.I. Kaplan (1980, Kiev University),
- 8. D. Banakh (1982, Kiev University),

- 9. A.I. Motsa (1982, Kiev University),
- 10. Yu.M. Khusambaev (1983, Kiev University),
- 11. D.V. Korolyuk (1983, Kiev University),
- 12. G. Pezhinska-Pozdnjakova (1983, Kiev University),
- 13. Z.A. Abadov (1984, Kiev University),_
- 14. Ö. Stenflo (Ph.D. dissertation, 1998, Umeå University, a co-supervisor – Professor Hans Wallin, Department of Mathematics, Umeå University),
- 15. E. Englund (Licentiate thesis, 1999, Ph.D. dissertation, 2001, Umeå University),
- 16. H. Jönsson (Licentiate thesis, 2004, Ph.D. dissertation, 2005, Mälardalen University),
- 17. F. Stenberg (Ph.D. dissertation, 2007, Mälardalen University)
- 18. M. Drozdenko (Ph.D. dissertation, 2007, Mälardalen University)
- 19. R. Lundgren (Licentiate thesis, 2009, Mälardalen University, Ph.D. dissertation, 2010, Mälardalen University)
- 20. Ying Ni (Licentiate thesis, 2010, Mälardalen University, Ph.D. dissertation, 2011, Mälardalen University)
- 21. E. Ekheden (Ph.D. dissertation, 2014, Stockholm University),
- 22. M. Petersson (Licentiate thesis, 2013, Stockholm University; Ph.D. dissertation, 2016, Stockholm University)

3 Ph.D. students obtained PhD degree under my assistance (biträdande) supervision

(supervisor Professor Bo Ranneby, Swedish University of Agricultural Science):

- 1. M. Ekström (Ph.D. dissertation, 1997, Umeå University),
- 2. A.M. Flygare (Ph.D. dissertation, 1997, Umeå University),
- 3. A. Teterukovskiy (Ph.D. dissertation, 2003, Swedish University of Agricultural Sciences, Umeå)

1 Ph.D. student are co-supervised by me as an assistance supervisor, at present time:

- 2. H. Malmberg (Stockholm University, a main supervisor is Professor Ola Hössjer, Stockholm University, Licentiate dissertation was defended in May 2013)

Graduates (Master and Bachelor levels graduation works): more than 60.

Publications

- **238,** including 2 dissertations, 11 books (one of them in three editions, Ukrainian, Russian, and English), 158 peer-reviewed research articles, 11 other scientific works, 15 anthologies (editorial works), and 41 research reports.

Projects and Grants Funded by International and National Funds

- Grant holder of Professor Research Grant from Stockholm University, (0.5 Mkr, 01.09.2009-31.12.2015).
- Project leader of the Project "Innovative Models for Pricing and Reselling of Options" funded by the Riksbankens Jubileumfond (Mälardalen University, 1.62 Mkr, 2009-01-01-2013-12-31).
- Coordinator of the EU Tempus Project 145029-TEMPUS-2008-SE-JPCR "Educational Measurements Adapted to EU Standards" funded by the European Union (Mälardalen

University (coordination institution), University of Cologne, Helsinki University of Technology, Nizhyn University, Kirovograd Pedagogical University, Pedagogical Dragomanov University, Ministry of Education and Science of Ukraine; total funding 593815 Euro, 2009-01-15 – 2012-07-14).

- Coordinator of the EU Tempus Project IB-JEP-25054-2004 "Training Centre for Actuaries and Financial Analysts" funded by the European Union (Mälardalen University (coordination institution), Stockholm University, University of Cologne, University of Aegean, Kiev University, State Commission for Regulation of Markets of Financial Services in Ukraine, and Ukrainian Actuarial Society; total funding 487000 Euro, 2005-09-01 – 2008-08-30).

- Principal investigator in the Project "Perturbed Risk Processes, Extremal Processes and Reinsurance Contracts" funded by the Royal Swedish Academy of Sciences (Postdoc Grant at Mälardalen University, 361000 kr, 2004-01-01-2007-12-31).

- Coordinator of the Grant from SparbankensStiftelsen Nya (1.5 Mkr, 2005-2006) supporting education and research programmes in the area of Analytical Finance at Mälardalen University.

- Co-ordinator of the EU Tempus Joint European Networking Project 22012-2001 "Improvement of Education in Statistical Applications in Economics" funded by the European Union (Mälardalen University (coordination institution), Stockholm University, University of Helsinki, Kiev University; Uzhgorod University, Nizin Pedagogical Institute, State Committee in Statistics of Ukraine; total funding 300000 Euro, 2002-04-15 – 2004-04-14).

- Project leader of the Project "Stochastic modelling of insurance and finance processes and systems" funded by the Knowledge Foundation (Mälardalen University, 5000000 kr, 2000-11-01 – 2004-11-30).

- Project leader of the Project "Nonlinear Stochastic Dynamical Models of Pricing Processes" funded by the Royal Swedish Academy of Sciences (Mälardalen University, Kyiv University, Ukrainian Academy of Sciences, 50000 kr, 2000-07-01 – 2004-06-30).

- Research fellow at the Catholic University of Leuven (the research fellowship of the Catholic University of Leuven, 2001).

- Coordinator of the Grant from SparbankensStiftelsen Nya (1.5 Mkr, 2000-2001) supporting education and research programmes in the area of Analytical Finance at Mälardalen University.

- Project co-ordinator and of the Tempus Tacis Joint European Project 10353-97 "Statistical Aspects of Economics" funded by the European Union (Umeå University, Mälardalen University, Stockholm University, University of Helsinki, Kiev University; total funding 558000 Euro; 1998-01-15 – 2001-07-14).

- Project co-ordinator and contractor of the project "Stochastic Processes and their Applications to the Analysis of Extreme Events in Insurance, Finance, Biodynamical and Environmental Models", Grant 1413 from the Royal Swedish Academy of Science (Umeå University, Swedish University of Agricultural Science, International Institute for Applied System Analysis (Austria), Institute of Cybernetics (Ukraine), Kiev University, 1997-1999).

- Research fellow at the Catholic University of Leuven (the research fellowship of the Catholic University of Leuven, 1996).

- Principal investigator and grant-holder of the project "Semi-Markov Processes and Stochastic Dynamic Systems, Grants F-UP 10257-300 and F-AA/MA 10257-301 of Swedish Natural Science Research Council (1993-1996).

- Co-author of bilingual (English-Russian and Russian-English) Dictionary of Statistical Terminology created under the auspices of the International Statistical Institute and with the support of grants from the Swedish Institute, the Wenner-Gren Center Foundation and Umeå University, 1990-1995 (published as by Elsevier Science Publishers at 1995).

- Visiting professor at Hebrew University of Jerusalem (the professorship supported by the Lady Davis Fellowship Trust, 1993).

- Principal investigator of the project "Elaboration of Methods of Solving the Problems of Statistics of Random Processes and Fields" funded by the Ukrainian Ministry of High Education (1980-1985).

- Project coordinator and scientific leader of the project "Elaboration of a Package of Applied Programs of Processing of Reliability Information "NADIN" funded by the Ukrainian Ministry of High Education (1982-1984).

- Project co-ordinator and scientific leader of the project "Elaboration of an Operation Packages of Applied Programs for ES Computers Designed for Realisation of Algorithms of Processing in Statistics of Random Processes and Probability Methods of Operation Research" funded by the State Committee of Science and Technics of USSR (1980-1982).

- Participant of the project "Controlled Stochastic Processes and Problems of Statistics of Random Processes" funded by the Ukrainian Ministry of High Education (1975-1980).

Industrial Research Projects

- Coordinator of the cooperation programme between Mälardalen University and the Front Capital Systems AB (2003 - 2009).

- Leader of research group of the project on automatic systems of diagnostics carried out by the Department of Mathematical Statistics, Umeå University in co-operation with Pharmacia & Upjohn Diagnostics AB (1997-1998).

- Project co-ordinator and scientific leader of the project "Elaboration of Automatic System for Preliminary Analysis of Long Time Series" carried out in co-operation with NPO "ENERGIJA" (1984-1989, 15-20 researchers have been involved).

- Project co-ordinator and scientific leader of the project "Elaboration of Macrosystem of Statistical Software for Automatic Control Systems" carried out in co-operation with the Centre of Control of Space Flights, (1985-1989, 15-20 researchers have been involved).

- Project co-ordinator and scientific leader of the project "Elaboration of Complex of Statistical Packages for Processing of Statistical Data in Automatic Control Systems" carried out in co-operation with the NII 2 (1981-1984, 20-25 researchers have been involved).

- Project co-ordinator and scientific leader of the project "Elaboration of Mathematical Methods of Calculation and Systematisation of Reliability Functional and Structural Characteristics of Networks of Agricultural Application" carried out in co-operation with Institute of Agricultural Automatic Systems (1980).

- Project co-ordinator and scientific leader of the project "Elaboration and Investigation of Mathematical Models of Peripheral Complexes of Technical Means of Data Collection and Processing of Automated Management Systems in Trade" carried out in co-operation with Institute of Automatic Trade Systems (1977).

- Project co-ordinator and scientific leader of the project "Elaboration of Methods of Analysis of Random Algorithmic Systems" carried out in co-operation with Institute of Automatic Systems (1975-1976).

- Participant of the project "Optimal Control for Composite System of Queuing" carried out in co-operation with the NPO "Arsenal".

- Project co-ordinator and scientific leader of the project "Methods of Solving of Probability Problems of Queuing for Enterprises of the Ministry of Assembly and Specialised Building

Works of the USSR" carried out in co-operation with the Institute of Specialised Building Works (1973).

Further Professional Experience

- Invited lecture at at University of Madeira, 2018
- PhD course "Perturbed Markov Chains and Applications" at Mälardalen University (Fall 2017 – Spring 2018).
- Invited lecture at Mälardalen University, Västerås, 2018
- Invited lecture at at University of Madeira, 2017
- Invited lecture at Heriot-Watt University, Edinburgh, 2017
- Invited lecture at University of Cardiff, 2017
- Invited lecture at Second University of Naples, 2015
- Visiting professorship at University "La Sapienza", Rome, 2015
- Invited lecture at University of Madeira, 2015
- Invited lecture at Uppsala University, 2014
- Invited lecture at Mälardalen University, 2014
- Invited lecture at Linköping University, 2013
- Invited lecture at Mälardalen University, Västerås, 2012
- Invited lecture at Workshop on Actuarial and Financial Mathematics, University of Rome "La Sapienza", 2011.
- Invited lecture at Workshop on Actuarial and Financial Mathematics, Aalto University, Helsinki, 2010,
- Invited lecture at the Lecture day of the Eurandom Scientific Council, Eindhoven, 2010
- Invited lecture at StoUP Workshop, Royal Technological Institute, Stockholm, 2010
- Two invited lectures at Mathematical seminar at Stockholm University, Stockholm, 2009.
- Invited lecture at Workshop on Actuarial and Financial Mathematics, University of Cologne, 2008.
- Invited lecture at Workshop "Actuarial Days", Kiev University, 2008
- Invited lecture at Workshop "Modelling & Measuring Energy Risks on the Nord Pool Market", Stockholm, 2008.
- Invited lecture at the Meeting of the Finnish Mathematical Society, University of Helsinki, 2008.
- Invited presentation at the Days of Actuarial Educations at Kiev University, 2008.
- Invited lecture at the Workshop "New Trends in Actuarial Science" at Kiev University, 2008.
- Invited lecture at the Workshop on Actuarial Mathematics at the University of Cologne, 2008.
- Invited lecture at the University of Napoli, 2007.
- Invited lecture at Swedish University of Agricultural Sciences, 2007.
- Invited lecture at the Eurandom (Eindhoven), 2007.
- Invited lecture at the Workshop "Exploring Stochastics" at Mälardalen University, 2007
- Invited lecture at the Workshop "Limit Theorems and Related Topics" dedicated to the 60th Anniversary of Prof. D.S. Silvestrov at Kiev University, 2007.
- Two presentations on 1st IDE-IMA Workshop, Mälardalen University, 2007.
- Invited lecture at University "Kyiv-Mohyla Academy", 2006.
- Invited lecture at Kiev University, 2006.
- Invited lecture at the Workshop on Mathematical Biology at University of Helsinki, 2005.
- Invited lecture at the University of Rome "La Sapienza", 2005.
- Invited lecture at "G. d'Annunzio" University (Chieti and Peskara), 2005.

- Invited lecture at the University of Napoli, 2005.
- Invited at the Workshop on Financial Engineering at University of Kyoto, 2005.
- Invited lecture at Keio University (Tokyo), 2005.
- Invited lecture at Front Capital AB (Stockholm), 2004.
- Invited lecture at Eurandom (Eindhoven), 2004.
- Invited lecture at Stockholm University, 2004.
- Invited lecture at University of Kiev, 2004.
- Invited lecture at University of Helsinki, 2004.
- Invited lecture at University of Rome "La Sapienza", 2003.
- Invited presentation at the Tempus Days at the Internationella Programkontoret (Stockholm), 2003.
- Invited lecture at Lund Technical University, 2002.
- Invited lecture at the University of Turku, 2001.
- Invited lecture at Stockholm University, 2001.
- Invited lecture at Sampo Insurance Croup (Turku), 2001
- Invited lecture at Alecta AB, 2001.
- Invited lecture at the OM Technology AB (Stockholm), 2001.
- Invited lecture at the SE Bank (Stockholm), 2001.
- Invited lecture at the University of Iowa (Iowa City), 2000.
- Invited lecture at the University of California (Santa Barbara), 2000.
- Invited lecture at the Columbia University (New York), 2000.
- Two invited lecture at the University of Uppsala, 1999.
- Visiting professorship in actuarial mathematics at the University of Turku. Delivered a course on risk theory and a lecture at the research seminar, 1998.
- Invited lecture at the University of Jyväskylä (Finland), 1998.
- Invited lecture at the Åbo Akademi University, 1998.
- Invited lecture at the Sampo Insurance Group, Turku, 1998.
- Invited lecture at the meeting of the Actuarial Society of Finland, Helsinki, 1998.
- Invited lecture at the Workshop on Population Dynamics, Chalmers University of Technology, Göteborg, 1998.
- Invited lecture at the Stockholm University, 1998.
- Research visit to the University of Turku. Delivered a lecture, 1998.
- Invited lecture at the Workshop on Percolation, Particle Systems and Ergodic Theory, Chalmers University of Technology, Göteborg, 1997.
- Research fellowship at the Catholic University of Leuven (Belgium), Delivered a special course on functional limit theorems and two lectures at the research seminar, 1996.
- Research visit to the University of Turku. Delivered a lecture at the research seminar, 1996.
- Invited lecture at the Åbo Academi University, 1996.
- Invited lecture at the University of Helsinki, 1996.
- Invited lecture at the Annual Meeting of the Swedish Statistical Association, and an invited lecture at the Technical Higher School, Skövde, 1995.
- Invited for the research visit to the University of Turku. Delivered a lecture at the research seminar, 1995.
- Invited lecture at the University of Helsinki, 1995.
- Visiting professorship at Hebrew University of Jerusalem. Delivered a special course on statistical software and a lecture at the research seminar, 1993.
- Two invited lectures at the Technion-Israel Institute of Technology, Haifa, 1993.
- Two invited lectures at Tel-Aviv University, 1993.
- Invited lecture at the Annual Meeting of Israel Union of Mathematicians, Ben Gurion University of the Negev, Beer-Sheeva (Israel), 1993.

- Invited lecture at Umeå University, 1991.
- Invited lecture at Uppsala University, 1991.
- Invited lecture at Göteborg University, 1991.
- Invited lecture at Lund University, 1991.
- Invited lecture at the Royal Institute of Technology (Stockholm), 1991.
- Exchange visit to Zagreb University. Delivered a lecture, 1990.
- Invited lecture at Debrecen University (Hungary), 1988.
- Invited lecture at the Institute of Mathematics, Sofia, 1982.
- Invited lecture at the Mathematical Institute of Academy of Science (Moscow), 1982.
- Invited lecture at Moscow University, 1982.
- Exchange visit to Leipzig University. Delivered a lecture at the research seminar, 1980.
- Invited lectures at Leipzig University, 1980.
- Invited lectures at Freiberg Mining Academy (Germany), 1980.
- Invited lecture at Jena University, 1980.
- Research fellowship, Institute of Mathematics and Cybernetics, Vilnius. Delivered a lecture, 1977.
- Research visit to Tashkent University and the Institute of Mathematics, Tashkent. Delivered two lectures and a special course for students, 1975.
- Invited lecture at the Meeting of the Moscow Mathematical Society, Moscow University, 1973.
- Invited lecture at the Mathematical Institute of Academy of Science, Moscow, 1972.

Professional Memberships

- International Statistical Institute (1993-2015).
- Institute of Mathematical Statistics (1994-2014).
- Swedish Mathematical Society (1994-2014).
- Swedish Statistical Association (1993-2014).
- Kiev Statistical Association (1990-1991).

Membership in Editorial Boards of Journals

- Theory of Probability and Mathematical Statistics, 1981 - 1988 and since 1997.
- Theory of Stochastic Processes, since 1997.

Refereeing, Reviewing and Editorial Work

Reviewer of more than 160 scientific papers for the review journal Matematika, the scientific journals Annals of Applied Probability, Advances in Applied Probability, Journal of Applied Probability, Stochastic Processes and their Applications, Theory of Probability and Its Applications, Theory of Probability and Mathematical Statistics, Scandinavian Journal of Statistics, Ukrainian Mathematical Journal, Acta Applicandae Mathematicae, Extremes, Theory of Stochastic Processes, Applied Stochastic Models in Business and Industry, Stochastic Models, Communications in Statistics, Journal of Statistical Planning and Inference, Journal of Mathematical Biology, Revista de Estatistica, Methodology and Computing in Applied Probability, Theory of Stochastic Processes, Risks, Electronic Journal of Probability, Proceedings of the 21st Nordic Congress of Mathematicians, South African Statistical Journal , the Proceedings of the Second International Symposium on Semi-Markov Models: Theory and Applications.

- Co-editor of the collective book "Modern Problems in Insurance Mathematics", Springer, 2014.

- Co-editor of the Proceedings of the International Summer School "Educational Measurements: Teaching, Research, and Practice", Foros, 2010.

- Editor of the collective book "Training of Specialists on Educational Measurements in Ukraine. Part I". Publisher Lysenko P.P., Nizhyn, 2012.

- Co-editor of the Proceedings of the International School "Finance, Insurance, and Energy markets – Sustainable Development", Västerås, 2008.

- Co-editor of the Proceedings of the International Summer School "Insurance and Finance: Science, Practice and Education" Foros, 2008.

- Co-editor of the Proceedings of the International Summer School "Insurance and Finance: Science, Practice and Education" Foros, 2007.

- Co-editor of the Proceedings of the International Summer School "Insurance and Finance: Science, Practice and Education" Foros, 2006.

- Co-editor of the Proceedings of the Eighth International School on Mathematical and Statistical Methods in Economics, Finance and Insurance, Foros, 2004.

- Co-editor of the Proceedings of the Seventh International School on Mathematical and Statistical Methods in Economics, Finance and Insurance, Laspi, 2003.

- Co-editor of the Proceedings of the Sixth International School on Mathematical and Statistical Applications in Economics, Laspi, 2002.

- Co-editor of the Proceedings of the International School on Mathematical and Statistical Applications in Economics, Västerås, 2001.

- Co-editor of the Proceedings of the Third International School on Applied Statistics, Financial and Actuarial Mathematics, Feodosiya, 2000.

- Co-editor of the Proceedings of the Second International School on Actuarial and Financial Mathematics, Kiev, 1999.

- Co-editor of the Proceedings of the Second Scandinavian-Ukrainian Conference in Mathematical Statistics. Umeå, 1997.

- Co-editor of the Proceedings of the First Ukrainian-Scandinavian Conference on Stochastic Dynamical Systems: Theory and Applications, Uzhgorod, 1995.

Other Professional Assignments

- Member of the Evaluation Group (for docents) at the Faculty of Science at Stockholm University, representing the Department of Mathematics, 2012-2015.

- Member of Council for Stockholm Mathematical Colloquium at Stockholm Mathematical Centre, representing the Department of Mathematics (Division of Mathematical Statistics) at Stockholm University, 2010-2014.

- Vice-chairman of the Board of the Graduate School in Mathematics and Computing (Uppsala University, Mälardalen University, Karlstad University, Mid Sweden University), 2001-2008.

- Member of the Tempus group at the Ministry of Education (from 2003)

- Member of the Evaluation Committee of the activities of the Centre of Biostochastics at the Swedish University of Agricultural Sciences, 2007.

- Reviewer of a grant application for Netherlands Organization for Scientific Research (NWO), 2005.

- Member of Evaluation Committees for Ph.D. Theses (9 in 1997-2007).

- Opponent (referee) for 25 Doctor of Science dissertations and Candidate of Science (Ph.D.) dissertations, 1974-1990.

- Member of the Scientific Council for the defence of Candidate's dissertations by speciality "Theory of Probability and Mathematical Statistics" in Kiev University, 1974-1991.
- Member of the Methodical Commission on Applied Mathematics of the Ukrainian Republican Ministry of Higher Education, 1990-1991.

Organizing of Conferences and Workshops

- Member of the Scientific Program Committee of the International Conference "Applied Stochastic Models and Data Analysis" (ASMDA2019), Florence, Italy, 2019.
- Co-organiser of a special session at 9th International Workshop on Applied Probability (IWAP2018), Budapest, Hungary, 2018.
- Member of the Scientific Program Committee of 5th Stochastic Modeling Techniques and Data Analysis International Conference (SMTDA2018), Chania, Crete, Greece, 2018.
- Member of the Scientific Program Committee and co-organiser of a special session at the International Conference "Applied Stochastic Models and Data Analysis" (ASMDA2017), London, UK.
- Member of the Scientific Program Committee and organizer of a special session at the International Workshop on Applied Probability (IWAP 2016), Toronto, 2016.
- Member of the Scientific Program Committee of the International Conference "Applied Stochastic Models and Data Analysis" (ASMDA2015), Piraeus, Greece.
- Member of the Scientific Program Committee of the "3rd Stochastic Modeling Techniques and Data Analysis International Conference", Lisbon, 2014.
- Chairman of the Organising Committee and Member of the Scientific Program Committee of the International Cramér Symposium on Insurance Mathematics, Stockholm, 2013. http://www2.math.su.se/icsim/
- Member of the Scientific Program Committee of the International Conference "Applied Stochastic Models and Data Analysis" (ASMDA2013), Barselona, June 2013.
- Member of the Scientific Program Committee of the International Conference "Modern Stochastics: Theory and Applications III", Kiev, 2012.
- Co-chairman of the Organising Committee of the International Summer School "Educational Measurements: Teaching, Research, and Practice", Foros (Ukraine),2011.
- Member of the Scientific Program Committee and Organiser of a Section at the 4th International Conference on Markov and Semi-Markov Processes and Related Fields, Thessaloniki, 2011.
- Member of the Scientific Program Committee and Organiser of a Section at the 14th International Conference on Applied Stochastic Models and Data Analysis, Rome, 2011.
- Member of the Scientific Program Committee and Organiser of a Section at the International Conference "Modern Stochastics: Theory and Applications II", Kiev, 2010.
- Co-chairman of the Scientific Program Committee of the International Conference "Educational Measurements in Information Society", Kiev, 2010
- Organiser of a Section at the International Symposium on Stochastic Models in Reliability, Engineering, Life Science and Operations Management (SMRLO'10), Beer Sheva, 2010.
- Co-chairman of the Organising Committee of the International Summer School "Educational Measurements: Teaching, Research, and Practice", Foros, 2010.

- Co-chairman of the Organising Committee of the International Summer School "Educational Measurements: Teaching, Research, and Practice", Foros, 2009.

- Member of Scientific Programme Committee and Organiser of a Section at III Symposium on Semi-Markov Models, Cagliari, 2009.

- Member of the Programme Committee and Organiser of a Section at the Sixth St. Petersburg Workshop on Simulation, St. Petersburg, 2009.

- Member of Scientific Program Committee of the International Conference "Mathematical Methods in Reliability (MMR-2009)", Moscow, 2009.

- Member of the Program Committee of the International Workshop on Applied Probability, Compiègne, 2008.

- Co-chairman of the Organising Committee of the XI International Summer School "Insurance and Finance: Science, Practice and Education" Foros (Ukraine), 2008.

- Co-chairman of the Organising and Scientific Programme Committees of International School "Finance, Insurance, and Energy Markets – Sustainable Development", Västerås, 2008

- Co-chairman of the Organising Committee of the X International Summer School "Insurance and Finance: Science, Practice and Education" Foros, 2007.

- Co-chairman of the Organising Committee of the Proceedings of the IX International Summer School "Insurance and Finance: Science, Practice and Education" Foros, 2006.

- Member of the Programme Committee and Organiser of a Section at the International Conference on Modern Stochastics: Theory and Applications, Kiev, 2006.

- Co-organiser of Workshop on Actuarial and Financial Mathematics, Västerås - Stockholm, 2005.

- Co-chairman of the Organising Committee of the Eighth International School on Statistical and Mathematical Applications in Economics, Finance and Insurance, Foros, 2004.

- Co-chairman of the Organising Committee of the Seventh International School on Statistical and Mathematical Applications in Economics, Finance and Insurance, Laspi, 2003.

- Co-chairman of the Organising Committee of the Sixth International School on Statistical and Mathematical Applications in Economics, Finance and Insurance, Laspi, 2002.

- Member of the Scientific Programme Committee of the Third International Conference on Mathematical Methods in Reliability, Trondheim, 2002.

- Co-chairman of the Organising Committee of the Fifth International School on Statistical and Mathematical Applications in Economics, Finance and Insurance, Gurzuf, 2001.

- Chairman of the Organising Committee and Co-chairman of the Scientific Programme Committee of the International School on Mathematical and Statistical Applications in Economics, Västerås, 2001.

- Co-chairman of the Organising Committee of the Third International School on Applied Statistics, Financial and Actuarial Mathematics, Feodosiya, 2000.

- Member of the Scientific Programme Committee, organiser of the section and invited lecturer, the Second International Conference on Mathematical Methods in Reliability, Bordeaux, 2000.

- Co-chairman the Organising Committee of the Second International School on Actuarial and Financial Mathematics, Kiev, 1999.

- Member of the Scientific Programme Committee of the Second International Symposium on Semi-Markov Models: Theory and Applications, Compiègne, 1998.

- Co-chairman the Organising Committee of the First International School on Financial Mathematics and Mathematical Economics, Kiev, 1998.
- Member and secretary of the Organising and Scientific Programme Committees of the Second Scandinavian-Ukrainian Conference in Mathematical Statistics, Umeå, 1997.
- Member of the Organising and Executive Committees of the First Ukrainian-Scandinavian Conference on Stochastic Dynamical Systems: Theory and Applications, Uzhgorod, 1995.
- Co-chairman of the Organising Committee of the Republican Workshop on Statistical Data Analysis on Computers, Alushta, 1990.
- Chairman of the Organising Committee of the Republican Workshop on Statistical Data Analysis on Computers, Uzhgorod, 1989.
- Chairman of the Organising Committee of the Republican Workshop on Statistical Data Analysis on Computers, Kiev, 1988.

Reports at International Conferences

- International Workshop on Applied Probability (IWAP 2016), Budapest, July 2018, (two communications).
- International conference "Modern Stoshastics – Theory and Applications (MSTA- IV), Kiev, 2018 (plenary lecture).
- 5th Stochastic Modeling Techniques and Data Analysis International Conference (SMTDA2018), Chania, Crete, Greece, 2018 (keynote lecture)
- Collaborative Conference on Probability Theory and Statistics, Dubrovnik, Croatia, May 2018 (invited lecture).
- International Conference "Stochastic Processes and Algebraic Structures – From Theory Towards Applications" (SPAS2017) dedicated to Professor Dmitrii S. Silvestrov's 70th birthday, Västerås – Stockholm, 4 – 6 October 2017 (two keynote lectures and one communication).
- Mathematical Methods in Reliability (MMR2017), Grenoble, July 2017 (communication).
- International Conference "Applied Stochastic Models and Data Analysis" (ASMDA2017), London, June 2017 (two communications).
- International Workshop on Applied Probability (IWAP 2016), Toronto, July 2016, (three communications).
- ICNPAA world congress on Mathematical Problems in Engineering, Aerospace and Science, La Rochelle, June 2016 (plenary invited lecture and two communications).
- International conference "The Mathematics of Life" on the occasion of the 60th birthday of Mats Gyllenberg, Helsinki, March 2016 (invited lecture).
- International Conference "Applied Stochastic Models and Data Analysis" (ASMDA2016), Pireus, June 2015 (plenary invited lecture and two communications)
- Seventh International Workshop on Applied Probability (IWAP 2014), June 2014 (communication).
- International Conference "Applied Stochastic Models and Data Analysis" (ASMDA2013), Barselona, June 2013 (invited lecture and communication).
http://www.asmda.es/images/Program_ASMDA2013_Demographics2013_final_v1a.pdf
- International Cramér Symposium on Insurance Mathematics, Stockholm, 2013 (two communications).
- International Conference "Modern Stochastics: Theory and Applications III", Kiev, 2012 (invited lecture).
http://probability.univ.kiev.ua/msta3conf/talks.html

- 4th International Conference on Markov and Semi-Markov Processes and Related Fields, Thessaloniki, 2011 (invited lecture).
- International Summer School "Educational Measurements: Teaching, Research, and Practice", Foros, 2011 (invited lecture).
- 58th Session of the International Statistical Institute, Dublin, 2011 (communication).
- 15 International Congress on Insurance, Mathematics and Economics, Trieste, 2011 (communication)
- 14th International Conference on Applied Stochastic Models and Data Analysis, Rome, 2011, (invited lecture).
- International Symposium "Stochastic Models in Reliability, Engineering, Life Science and Operational Management" Beer Sheva, 2010 (invited lecture and communication). http://www.sce.ac.il/smrlo/?cmd=program.38
- International Conference "Modern Stochastics: Theory and Applications II", Kiev, 2010 (invited lecture). http://probability.univ.kiev.ua/msta2conf/speakers.html
- International Summer School "Educational Measurements: Teaching, Research, and Practice and Education" Foros, 2009 (invited lecture).
- Stellenbosch Statistical Symposium, Stellenbosch, 2009 (two communications).
- 57th Session of the International Statistical Institute, Durban, 2009 (communication).
- Sixth St. Petersburg Workshop on Simulation, St. Petersburg, 2009 (invited lecture).
- International Conference "Mathematical Methods in Reliability (MMR-2009)", Moscow, 2009 (invited lecture). http://mmr.gubkin.ru/programme.php
- III Symposium on Semi-Markov Models, Cagliari, 2009 (invited lecture).
- International Workshop on Applied Probability, Compiègne, 2008 (invited lecture).
- 5th Conference in Actuarial Science & Finance on Samos, 2008 (communication).
- International Summer School "Insurance and Finance: Science, Practice and Education" Foros (Ukraine), 2008 (invited lecture).
- 12th International Conference on Applied Stochastic Models and Data Analysis, Chania, Crete, 2007 (invited lecture).
- International Conference "Skorokhod Space. 50 Years On", Kiev, 2007 (invited lecture).
- International Summer School "Insurance and Finance: Science, Practice and Education" Foros (Ukraine), 2007 (two invited lectures).
- 4th Conference in Actuarial Science and Finance, Samos, 2006 (three communications).
- International Summer School "Insurance and Finance: Science, Practice and Education" Foros (Ukraine), 2006 (two communications).
- International Conference on Modern Stochastics: Theory and Applications, Kiev, 2006 (invited lecture and two communications). http://www.probability.univ.kiev.ua/events/2006/index.html
- Workshop on Risk Measures & Risk Management General Aspects, Eurandom, Eindhoven, 2005 (invited lecture).
- 2nd Icelandic Probability Meeting Reykjavik, 2005 (invited lecture).
- 24th Nordic and 1st Franco-Nordic Congress of Mathematicians, Reykjavik, 2005 (communication).
- 6th World Congress of Bernoulli Society for Mathematical Statistics and Probability, Barcelona, 2004 (five communications).

- 3rd Conference in Actuarial Science & Finance, Samos, 2004 (communication).

- Eighth International School on Mathematical and Statistical Methods in Economics, Finance and Insurance, Foros, 2004 (two invited lectures).

- Risk Analysis: Statistical and Probabilistic Methods, Colloquium at the Occasion of the Celebration of Prof. Jozef L. Teugels, Leuven (Belgium), 2004 (invited lecture).

- The Seventh International School on Statistical and Mathematical Methods in Economics, Finance and Insurance, Laspi (Ukraine), 2003 (two invited lectures).

- XXIII Seminar on Stability Problems for Stochastic Models, Pamplona (Spain), 2003 (communication).

- The International Conference Dedicated to 90th Anniversary of B.V. Gnedenko, Kiev, 2002 (invited lecture and four communications).

- The Third International Conference on Mathematical Methods in Reliability. Trondheim (Norway), 2002 (invited lecture).

- The Sixth International School on Statistical and Mathematical Methods in Economics, Finance and Insurance, Laspi (Ukraine), 2002 (two invited lectures).

- The Workshop "Reinsurance", EURANDOM (Eindhoven), 2002 (invited lecture).

- The Workshop "Extremes", Catholic University of Leuven, 2001 (invited lecture).

- 23rd European Meeting of Statisticians, Funchal (Madeira), 2001 (two communications).

- International School on Statistical and Mathematical Applications in Economics, Finance and Insurance Aspects of Economics, Gurzuf (Ukraine), 2001 (two invited lectures).

- International School on Mathematical and Statistical Applications in Economics, Västerås, 2001 (invited lecture).

- Third International School on Applied Statistics, Financial and Actuarial Mathematics, Feodosiya (Ukraine), 2000 (two invited lectures).

- Fifth World Congress of Bernoulli Society for Mathematical Statistics and Probability, Guanajuato (Mexico), 2000 (two communications).

- International Conference on Monte Carlo Simulation, Monte Carlo, 2000 (communication).

- Second International Conference on Mathematical Methods in Reliability, Bordeaux, 2000. (invited lecture).

- International Conference on Stochastic Optimisation: Algorithms and Applications, Gainesville (Florida), 2000 (invited lecture).

- 52nd Session of the International Statistical Institute, Helsinki, 1999 (two communications).

- Third Scandinavian-Ukrainian Conference on Probability and Mathematical Statistics, Kiev, 1999 (communication).

- Second International School on Actuarial and Financial Mathematics, Kiev, 1999 (Two invited lectures).

- Second International Symposium on Semi-Markov Models: Theory and Applications, Compiegne, 1998 (invited lecture).

- First International School on Financial Mathematics and Mathematical Economics, Kiev, 1998 (Two invited lectures).

- Second Scandinavian-Ukrainian Conference in Mathematical Statistics, Umeå, 1997 (communication)

- Fourth World Congress of Bernoulli Society for Mathematical Statistics and Probability, Vienna, 1996 (two communications).

- 12th SINAPE Brazilian Symposium of Probability and Statistics, Caxambu, 1996 (communication).
- First Ukrainian-Scandinavian Conference on Stochastic Dynamical Systems: Theory and Applications, Uzhgorod, 1995 (two communications).
- 50th Session of the International Statistical Institute, Beijing, 1995 (communication).
- 23rd Conference on Stochastic Processes and its Applications, Singapore, 1995 (communication).
- International Congress of Mathematicians, Zürich, 1994 (communication).
- Third World Congress of Bernoulli Society for Mathematical Statistics and Probability, Chapel Hill, 1994 (communication).
- Annual Meeting of Israel Union of Mathematicians, Beer-Sheeva, 1993 (communication).
- 21st Nordic Congress of Mathematicians, Luleå, 1992 (communication).
- Fifth International Vilnius Conferences on Probability Theory and Mathematical Statistics, Vilnius, 1989 (two communications).
- First World Congress of Bernoulli Society for Mathematical Statistics and Probability, Tashkent, 1986 (communication).
- Fourth International Vilnius Conference on Probability Theory and Mathematical Statistics, Vilnius, 1985 (two communications).
- Third International Vilnius Conference on Probability Theory and Mathematical Statistics, Vilnius, 1981 (two communications).
- The Fourth USSR-Japan Symposium on Probability Theory and Mathematical Statistics Tbilisi, 1982 (communication).
- Second International Vilnius Conference on Probability Theory and Mathematical Statistics, Vilnius, 1977 (communication).
- Third Soviet-Japanese Symposium on Theory of Probability, Tashkent,1975 (two communications).
- First International Vilnius Conference on Probability Theory and Mathematical Statistics, Vilnius, 1973 (two communications).
- Eleven other conferences.

LIST OF PUBLICATIONS

Dissertations

[1] *Limit Theorems for Semi-Markov Processes and their Applications to Random Walks*. Candidate's degree dissertation, Kiev University (1969), 205 pages.

[2] *Limit Theorems for Composite Random Functions*. Doctor of Science degree dissertation, Kiev University (1972), 395 pages.

Books

[1] *Limit Theorems for Composite Random Functions*. Vishcha Shkola and Izdatel'stvo Kievskogo Universiteta, Kiev (1974), 318 pages.

[2] *Probability Theory. A Collection of Problems*. Vishcha Shkola, Kiev (1976), 384 pages (Book co-authored with A.Ya. Dorogovtsev, A.V. Skorokhod, M.I. Yadrenko).

[3] *Semi-Markov Processes with a Discrete State Space*. Library for the Engineer in Reliability. Sovetskoe Radio,, Moscow (1980), 272 pages.

[4] *Probability Theory. A Collection of Problems*. Vishcha Shkola, Kiev (1980), 432 pages (Second extended edition of the book [4] co-authored with A.Ya. Dorogovtsev, A.V. Skorokhod, M.I. Yadrenko).

[5] *A Software of Applied Statistics*, "Finansi and Statistika" Publishers. Moscow (1988), 240 pages.

[6] *Packages of Applied Programs of Statistical Analysis*. "Tekhnika" Publishers, Kiev (1990), 174 pages (Book co-authored with N.A. Semenov, V.V. Marishchuk).

[7] *Elsevier's Dictionary of Statistical Terminology. English-Russian, Russian-English*. Elsevier Scientific Publishers, Amsterdam (1995), 496 pages (Book co-authored with E.D. Silvestrova).

[8] *Probability Theory: Collection of Problems*. Translations of Mathematical Monographs, Volume **163**, Amer. Math. Society (1997), 347 pages (English edition of the book [6] co-authored with A.Ya. Dorogovtsev, A.V. Skorokhod, M.I. Yadrenko).

[9] *Limit Theorems for Randomly Stopped Stochastic Processes*. Probability and Its Applications, Springer, London (2004), XIV+398 pages.

[10] *Quasi-Stationary Phenomena in Nonlinearly Perturbed Stochastic Systems*. De Gruyter Expositions in Mathematics, **44**, Walter de Gruyter, Berlin, 2008, XII + 579 pages (Book co-authored with M. Gyllenberg).

[11] *American-Type Options. Stochastic Approximation Methods. Volume I.* De Gruyter Studies in Mathematics, **56**, De Gruyter, 2014, X + 509 pages

[12] *American-Type Options. Stochastic Approximation Methods. Volume 2.* De Gruyter Studies in Mathematics, **57**, De Gruyter, 2015, XI + 558 pages.

[13] *Nonlinearly Perturbed Semi-Markov Processes.* SpringerBriefs in Probability & Mathematical Statistics, Springer, Cham, 2017, XIV + 143 pages.

Peer-reviewed research articles (published in journals)

[1] A generalisation of the Polya's theorem. *Dokl. Akad. Nauk USSR*. **A 10** (1968), 906-909 (Eng. transl. in *Selected Translation in Math. Statist. Probab.*, **10** (1972)).

[2] Asymptotic behaviour of the time of attainment for sums of random variables controlled by a regular semi-Markov process. *Dokl. Akad. Nauk SSSR* 189 (1969), 949-951 (Eng. transl. in *Soviet Math. Dokl.* **10** (1969), 1541- 1544).

[3] Limit theorems for a non-recurrent walk connected with a Markov chain. *Ukr. Mat. Zh.* **21** (1969), 790-804.

[4] Limit theorems for a discrete random walk on the half-line that is controlled by a Markov chain.1. *Theor. Veroyatn. Mat. Stat.* **1** (1970), 193-204 (Eng. transl. in *Theory Probab. Math. Statist.* **1** (1974), 191-204).

[5] Limit theorems for a continuous random walk on the half-line that is controlled by a two-state Markov process in a triangular scheme.1. *Theor. Veroyatn. Mat. Stat.* **1** (1970), 205-215 (Eng. transl. in *Theory Probab. Math. Statist.* **1** (1974), 205-214).

[6] Limit theorems for a discrete random walk on the half-line that is controlled by a Markov chain.2. *Theor. Veroyatn. Mat. Stat.* **2** (1970), 158-166 (Eng. transl. in *Theory Probab. Math. Statist.* **2** (1974), 161-168).

[7] Limit theorems for a continuous random walk on the half-line that is controlled by a two-state Markov process in a triangular scheme.2. *Theor. Veroyatn. Mat. Stat.* **2** (1970), 167-171 (Eng. transl. in *Theory Probab. Math. Statist.* 2 (1974), 169-174).

[8] Limit distributions for a random walk on a line that is connected into a Markov chain. *Dokl. Akad. Nauk USSR*. **A 4** (1970), 326-329.

[9] Limit theorems for functionalss of a process with piece wise constant sums of random variables determined on a semi-Markov process with a finite set of states. *Dokl. Akad. Nauk SSSR* **195** (1970), 1036-1038 (Eng. transl. in *Soviet Math. Dokl.* **11** (1970), 1623-1626).

[10] Limit theorems for semi-Markov processes and their applications.1. *Theor. Veroyatn. Mat. Stat.* **3** (1970), 155-172 (Eng. transl. In *Theory Probab. Math. Statist.* **3** (1974), 159-176).

[11] Limit theorems for semi-Markov processes and their applications.2. *Theor. Veroyatn. Mat. Stat.* **3** (1970), 173-194 (Eng. transl. in *Theory Probab. Math. Statist.* **3** (1974), 177-198).

[12] The limit of a composite random function. *Mat. Zametki* **10** (1971), 113-123 (Eng. transl. in *Math. Notes* **10** (1971), 490-495).

[13] Two limit theorems for a certain type of random walk on the line. *Dokl. Acad. Nauk USSR.* **A 1** (1971), 37-39.

[14] Limit theorems for semi-Markov sum schemes.1. *Theor. Veroyatn. Mat. Stat.* **4** (1971), 153-170 (Eng. transl. in *Theory Probab. Math. Statist.* **4** (1974), 101-157).

[15] Limit distributions for superposition of random functions. *Dokl. Akad. Nauk SSSR* **199** (1971), 1251-1252 (Eng. transl. in *Soviet Math. Dokl.* 12 (1971), 1282-1285).

[16] Uniform estimates of the rate of convergence for sums of random variables that are defined on a finite homogeneous Markov chain with absorption. *Theor. Veroyatn. Mat. Stat.* **5** (1971), 116-127 (Eng. transl. in *Theory Probab. Math. Statist.* **5** (1975), 123-135).

[17] The convergence of stochastic processes in the uniform topology. *Dokl. Akad. Nauk SSSR* **200** (1971), 43-44 (Eng. transl. in *Soviet Math. Dokl.* **12** (1971), 1335-1338).

[18] Limit theorems for functionals of integral form of diffusion processes. *Dokl. Akad. Nauk SSSR* **200** (1971), 545-547 (Eng. transl. in *Soviet Math. Dokl.*, **12** (1971), 1450-1453).

[19] Limit theorems for semi-Markov processes. *Dokl. Acad. Nauk USSR.* **A 11** (1971), 987-989.

[20] On convergence of composite random functions in the J-topology. *Dokl. Akad. Nauk SSSR* **202** (1972), 539-540 (Eng. transl. in *Soviet Math. Dokl.* **13** (1972), 152-154).

[21] Limit distributions for sums of random variables that are defined on a countable Markov chain with absorption. *Dokl. Acad. Nauk USSR.* **A 4** (1972), 337-340.

[22] Estimation of the rate of convergence for sums of random variables that are defined on a countable Markov chain with absorption. *Dokl. Acad. Nauk USSR.* **A 5** (1972), 436-438.

[23] Record values of the occupation time of a semi-Markov process. *Visnik Kiev Univ*, Ser. Mat. Meh., **14** (1972), 81-89 (Joint paper with V.I. Masol).

[24] The convergence of weakly dependent processes in the uniform topology.1. *Theor. Veroyatn. Mat. Stat.* 6 (1972), 109-117 (Eng. transl. in *Theory Probab. Math. Statist.* **6** (1975), 109-119).

[25] The convergence of weakly dependent processes in the uniform topology.2. *Theor. Veroyatn. Mat. Stat.* **7** (1972), 132-145 (Eng. transl. in *Theory Probab. Math. Statist.* **7** (1975), 125-138).

[26] Remarks on the limit of a composite random function. *Theor. Veroyatn. Primen.* **17** (1972), 707-715 (Eng. transl. in *Theory Probab. Appl.* **17** (1973), 669-677).

[27] Limit theorems for semi-Markov processes with countable set of states. *Theor. Veroyatn. Mat. Stat.* **8** (1973), 145-157 (Eng. transl. in *Theory Probab. Math. Statist.* **8** (1975), 145-157).

[28] Conditions for the convergence of a superposition of random processes in J-topology. *Theor. Veroyatn. Primen.* **18** (1973), 605-608 (Eng. transl in *Theory Probab. Appl.* **18** (1974), 579-582).

[29] Cyclic conditions for the convergence of sums of random variables defined on a recurrent Markov chain. *Dokl. Acad. Nauk USSR.* **A 9** (1975), 790-792 (Joint paper with V.S. Poleshchuk).

[30] Limit theorems for functionals of integral form of a Wiener process that is controlled by a Markov chain. *Dokl. Acad. Nauk USSR.* **A 2** (1976), 118-122 (Joint paper with R.I. Mileshina).

[31] General conditions for the convergence of sums of controlled random variables. Dokl. Acad. Nauk USSR. **A 9** (1976), 782-785 (Joint paper with G.T. Tursunov).

[32] On the applications of limit theorems for composite random functions to certain problems in statistics. *Theor. Veroyatn. Mat. Stat.* **14** (1976), 124-137 (Joint paper with M.A. Mirzahmedov and G.T. Tursunov; Eng. transl. in *Theory Probab. Math. Statist.* **14** (1977), 133-147).

[33] A generalisation of the renewal theorem. *Dokl. Acad. Nauk USSR.* **A 11** (1976), 978-982.

[34] Certain limit theorems for queueing systems M/G/1. *Dokl. Acad. Nauk USSR.* **A 6** (1976), 10-12 (Joint paper with G.T. Tursunov).

[35] Maximally coinciding random variables with given distributions. *Dokl. Acad. Nauk USSR.* **A 1** (1977), 16-19.

[36] General limit theorems for sums of controlled random variables.1. *Theor. Veroyatn. Mat. Stat.* **17** (1977), 120-134 (Joint paper with G.T. Tursunov; Eng. transl. in *Theory Probab. Math. Statist.* **17** (1979), 131-146).

[37] Conditions for the convergence of randomly stopped processes of Markovian type in the J-topology. *Dokl. Acad. Nauk USSR.* **A 8** (1977), 697-698.

[38] A remark on the iterated weak limit of the superposition of random functions. *Theor. Veroyatn. Mat. Stat.* **18** (1978), 101-105 (Joint paper with Yu.S. Mishura; Eng. transl. in *Theory Probab. Math. Statist.* **18** (1979), 109-114).

[39] The renewal theorem in a scheme of series.1. *Theor. Veroyatn. Mat. Stat.* **18** (1978), 144-161 (Eng. transl. in *Theory Probab. Math. Statist.* **18** (1979), 155-172).

[40] Remarks on the weak limit of a superposition of asymptotically independent random functions. *Theor. Veroyatn. Primen.* **24** (1979), 150-155 (Eng. transl. in *Theory Probab. Appl.* **24** (1980), 151-156).

[41] The renewal theorem in a scheme of serirs.2. *Theor. Veroyatn. Mat. Stat.* **20** (1979), 97-116 (Eng. transl. in *Theory Probab. Math. Statist.* **20** (1980), 113-130).

[42] General limit theorems for sums of controlled random variables.2. *Theor. Veroyatn. Mat. Stat.* **20** (1979), 116-126 (Joint paper with G.T. Tursunov; Eng. Transl. in *Theory Probab. Math. Statist.* **20** (1980), 131-141).

[43] A remark on limit distributions for times of attainment for asymptotically recurrent Markov chains. *Theor. Sluch. Proces.* **7** (1979), 106-109.

[44] Theorems of invariance principle type for recurrent semi-Markov processes with an arbitrary phase space. *Theor. Veroyatn. Primen.* **24** (1979), 529-541 (Joint paper with E.I. Kaplan; Eng. transl. in *Theory Probab. Appl.* **24** (1980), 537-547).

[45] Synchronised regenerative processes and explicit estimates for the rate of convergence in ergodic theorems. *Dokl. Acad. Nauk USSR.* **A 11** (1980), 22-25.

[46] Mean hitting times for semi-Markov processes, and queueing networks. *Elektronische Information. Kybernetik* **16** (1980), 399-415.

[47] Explicit estimates in ergodic theorems for regenerative processes. *Elektronische Information. Kybernetik* **16** (1980), 461-463.

[48] Remarks on the strong law of large numbers for processes of accumulation. *Theor. Veroyatn. Mat. Stat.* **22** (1980), 118-130 (Eng. transl. in *Theory Probab. Math. Statist.* **22** (1981), 131-143).

[49] General limit theorems for sums of controlled random variables with an arbitrary state space for the controlling sequence. *Litov. Mat. Sbornik* **20**, 4 (1980), 61-72 (Joint paper with E.I. Kaplan; Eng. transl. in *Lith. Math. J.*, **20** (1981), 286-293).

[50] Uniform mean ergodic theorems for accumulation processes. *Dokl. Acad. Nauk USSR*. **A 2** (1981), 36-38 (Joint paper with D. Banakh).

[51] Explicit formulas for some functionals of Levy-Prokhorov metric a type for distribution in metric spaces. *Dokl. Acad. Nauk USSR*. **A 3** (1981), 18-21 (Joint paper with G. Pezhinska).

[52] Theorems of large deviation type for attainment times for mixing sequences. *Theor. Veroyatn. Mat. Stat.* **24** (1981), 129-135 (Eng. transl. in *Theory Probab. Math. Statist.* 24 (1982), 145-151).

[53] General limit theorems for random processes with conditionally independent increments. *Theor. Veroyatn. Mat. Stat.* **27** (1982), 130-139 (Joint paper with Ya.M. Khusanbayev; Eng. transl. in *Theory Probab. Math. Statist.* **27** (1983), 147-155).

[54] Limit theorems for additive functionals that are defined on asymptotically recurrent Markov chains.1. *Theor. Veroyatn. Mat. Stat.* **27** (1982), 34-51 (Joint paper with E.I. Kaplan and A.I. Motsa; Eng. transl. in *Theory Probab. Math. Statist.* **27** (1983), 39-54).

[55] Limit theorems for additive functionals that are defined on asymptotically recurrent Markov chains.2. *Theor. Veroyatn. Mat. Stat.* **28** (1983), 31-40 (Joint paper with E.I. Kaplan, A.I. Motsa; Eng. translation was published in *Theory Probab. Math. Statist.* **28** (1984), 35-43).

[56] Resolvent conditions of uniform strong mixing and stability of frequency characteristics for recurrent Markov chains with an arbitrary phase space. *Dokl. Acad. Nauk USSR*. **A 10** (1983), 18-21.

[57] Time of reaching asymptotically receding domains for ergodic Markov chains. *Theor. Veroyatn. Primen.* **28** (1983), 410-420 (Joint paper with D.V. Korolyuk; Eng. transl. in *Theory Probab. Appl.* **28** (1984), 432-442).

[58] Method of a probability space in ergodic theorems for regenerative processes.1. *Math. Operationsforsch. Statist.*, Ser. Optim. **14** (1983), 285-299.

[59] Asymptotic behaviour for exponential moments of sums of random variables defined on exponentially ergodic Markov chains. *Dokl. Acad. Nauk USSR*. **A 4** (1984), 23-25 (Joint paper with Z.A. Abadov).

[60] Method of a probability space in ergodic theorems for regenerative processes.2. *Math. Operationsforsch. Statist.*, Ser. Optim. **15** (1984), 601-612.

[61] Method of a probability space in ergodic theorems for regenerative processes.3. Math. *Operationsforsch. Statist*, Ser. Optim. **15** (1984), 613-622.

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