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Education

- Ph.D. in statistics and applied probability from University of California at Santa Barbara, 1992.
- MS in statistics from University of Texas at El Paso, 1988.
- Graduate studies in applied mathematics at University of Warsaw, Poland, 1981-1986.
- Self-studied actuarial science. Passed seven professional actuarial examinations : SoA Exams 100 (Calculus and Linear Algebra), 110 (Probability and Statistics), 120 (Applied Statistics), 140 (Theory of Interest), 151 (Risk Theory), 160 (Survival Models), and CAS Exam 4B (Credibility Theory and Loss Distributions).

Professional Experience

- Professor with Tenure (July 2009 - present), Associate Professor with Tenure (July 2003-present) and Assistant Professor (July 2000-June 2003), Department of Mathematics and Statistics, University of Nevada at Reno (UNR).

Conducted theoretical and interdisciplinary collaborative research in probability and statistics. Co-authored two research monographs and published papers in refereed journals. Collaborated on grant proposals. Contributed talks at professional meetings. Served on editorial boards and refereed papers for professional journals. Taught undergraduate and graduate courses in mathematics and probability/statistics. Served on numerous committees. Participated in the development of graduate curriculum in statistics. Directed student research and served on Master and Ph.D. committees. Provided statistical consulting for on and off campus community. Served as Associate Chair and Graduate Director at UNR.

- Visiting Associate Professor (July 1999-June 2000), Department of Statistics and Applied Probability, University of California at Santa Barbara.

Conducted research in probability/statistics and taught undergraduate courses in statistics and actuarial sciences.

- Associate Prof. with Tenure (August 1998-June 1999) and Assistant Professor (August 1992-July 1998), The University of Tennessee at Chattanooga (UTC).

Conducted research in probability/statistics and published papers in refereed journals. Contributed talks at professional meetings. Refereed papers for professional journals. Taught undergraduate courses in mathematics and probability/statistics. Served on numerous committees. Participated in the development and revision of statistics and actuarial science curricula. Served on thesis committees. Provided statistical consulting for on and off campus community.

Area of Specialization

- Probability and statistics.

Research Interests

- Laplace distribution and its generalizations; heavy tailed distributions; limit laws for random sums; financial and insurance mathematics; distribution theory; stochastic simulation; mathematical statistics; stochastic models for hydro-climatic phenomena; fractal scaling processes.

Affiliations

- Member of the *American Mathematical Society*.
- Member of the *American Statistical Association*.
- Member of the *Institute of Mathematical Statistics*.

Honors and Awards

- The UNR, College of Arts and Science *Senior Scholar Mentor* recognition, 2002. [One graduating senior (in each college) who has shown exceptional scholastic achievement selects a faculty mentor whose teaching abilities and tremendous effort have made a significant contribution to the scholastic achievement of the student.]
- The UNR, College of Liberal Arts/Science *Mousel-Feltner Award* for Excellence in Research and/or Creative Activity, 2007.

Consulting

- Worked in the statistical laboratory at the Department of Statistics and Applied Probability, University of California at Santa Barbara (1988-1992).
- Statistical consulting for *Chattanooga Orthopaedic Group Foundation for Research*. Aided research staff of the Foundation in statistical analyzes of their medical data. This included statistical analysis of spinal surgery data, study of orthopaedic injury trends in baseball, and design and implementation of clinical trials (1997-1998).
- Statistical consulting for *BlueCross BlueShield of Tennessee*. Developed statistical methodology for conducting Comprehensive Medical Reviews for BCBST Government Benefits Administrator (Medicare). Collaborated on the development of data mining tools for the identification of aberrant providers. Conducted statistical sampling and developed statistical procedures for the identification and estimation of provider overbilling. Analyzed BlueCare satisfaction surveys and wrote reports for Population Management (1997-2000).
- Helping faculty and students at the University of Nevada, Reno, with questions related to statistics (2000-present).
- Worked as faculty consultant at the *Statistical Consulting Service Unit* (which is under the *Center for Research Design and Statistical Methods*), University of Nevada at Reno. This included weekly office hours, meetings with clients, work on client projects, and supervision of student consultants (2004-2005).

Courses Taught at UTC (1992-1999)

- Math 120, Introduction to Contemporary Mathematics.
- Math 135, Precalculus I.
- Math 136, Calculus for Business and Social Sciences.
- Math 145, Precalculus II.
- Math 150, Calculus I with Analytic Geometry.
- Math 160, Calculus II with Analytic Geometry.
- Math 210, Introductory Statistics.
- Math 307, Applied Statistics.
- Math 401, Mathematics of Interest.
- Math 407, Introduction to Probability and Statistics.
- Math 408, Mathematical Statistics.
- Math 420, Applied Statistical Methods.
- Math 498, Individual Studies in Probability and Statistics.

Courses Taught at UCSB (1999-2000)

- Pstat 5E, Statistics with Economics and Business Applications.
- Pstat 171, Mathematics of Compound Interest.
- Pstat 172A, Actuarial Statistics I.
- Pstat 172B, Actuarial Statistics II.
- Pstat 182T, Tutorial in Actuarial Statistics.

Courses Taught at UNR (since Fall 2000)

- Stat 152, Introduction to Statistics
- Math 176, Calculus for Business.
- Math 320, Mathematics of Interest.
- Math 181, Calculus I.
- Math 352, Probability and Statistics.
- Math 400/600, Special Topics in Probability
- Math 461/661, Probability Theory.
- Stat 467/667, Statistical Theory.
- Stat 452/652, Statistics I.
- Math 753, Stochastic Models and Simulation.
- Stat 754, Mathematical Statistics.
- Stat 755, Multivariate Data Analysis.
- Stat 757, Applied Regression Analysis.

Curricular Work

- Extensive experience with mathematics curriculum development and revision at all levels, including graduate curriculum in statistics at UNR.

Selected Service

Departmental/University

- Served on numerous departmental and university committees at UTC and UNR, chairing many of them.
- Supervised seven master and one honors undergraduate theses at UNR.

- Departmental graduate advisor in statistics at UNR.
- Graduate Director, Department of Mathematics & Statistics, UNR, 2007 - 2009. In charge of all aspects of graduate programs in mathematics & statistics at UNR.
- Associate Chair, Department of Mathematics & Statistics, UNR, Summer 2007 - Fall 2008. Assisted the Department Chair with all aspects of running the department, including course scheduling, budgeting, and instructor hiring.
- Served on numerous M.S. thesis and Ph.D. dissertation committees.
- Wrote numerous recommendation letters for faculty and students.
- Member of the College of Science Personnel Committee (Fall 2009-Spring 2010).

Community/Professional

- Editorial board member of *Journal of Modern Applied Statistical Methods*, *Communications in Statistics: Theory and Methods*, *Communications in Statistics: Simulation and Computation*, *Journal of Probability and Statistics*, and *Open Statistics and Probability Journal*.
- Reviewed several monographs and textbooks for major publishers and dozens of papers and several monographs for *Mathematical Reviews*.
- Refereed dozens of papers for numerous journals, including *Advances in Applied Probability*, *Annals of Applied Probability*, *Annals of Probability*, *Annals of the Institute of Statistical Mathematics*, *Applied Mathematics Letters*, *Applied Stochastic Models in Business and Industry*, *Bernoulli*, *Communications in Statistics: Simulation and Computation*, *Communications in Statistics: Theory and Methods*, *Computational Statistics and Data Analysis*, *Dendrochronologia*, *Discussiones Mathematicae*, *Electronic Communications in Probability*, *IEEE Signal Processing Letters*, *International Journal of Climatology*, *International Journal of Computer Mathematics*, *International Journal of Theoretical and Applied Finance*, *Iranian Journal of Science and Technology*, *Journal of the American Statistical Association*, *Journal of the Franklin Institute*, *Journal of the Indian Society of Probability & Statistics*, *Journal of the Indian Statistical Association*, *Journal of Multivariate Analysis*, *Journal of Probability and Statistical Science*, *Journal of Risk*, *Journal of Statistical Computation and Simulation*, *Journal of Statistical Planning and Inference*, *Journal of Theoretical Probability*, *Mathematical and Computer Modelling*, *Mathematical Methods in Applied Sciences*, *Mathematical Proceedings of the Royal Irish Academy*, *Mathematical Scientist*, *Methodology and Computing in Applied Probability*, *Metrika*, *Metron*, *Monatshefte Mathematik*, *Open Statistics and Probability Journal*, *Pakistan Journal of Statistics*, *Physica A*, *Probability Surveys*, *Probability Theory and Related Fields*, *ProbStat Forum*, *Statistical Papers*, *Statistics*, *Statistics and Probability Letters*, *Stochastic Models*, *Stochastic Processes and their Applications*, *TEST*.
- American College Testing Exam Contributor (since 1993). Wrote questions, with detailed solutions, to be used in Actuarial Examinations 100 (Calculus and Linear Algebra), 110 (Probability and Statistics), 120 (Applied Statistics), and new joint SoA and CAS Exam 1.
- Served as Mathematics Judge on the Davidson Fellows Selection Committee for the *Davidson Institute for Talent Development* (2001-2006).
- Served as a special Statistics Judge for the *Intel International Science and Engineering Fair* (Intel ISEF), the worlds largest international pre-college science competition, held in Reno, May 10-15, 2009.

Recent Invitations and Presentations (presenter in **bf**)

- Invited to submit a paper to the *4th International Congress on Image and Signal Processing* (CISP 2011) and the *4th International Conference on Bio-Medical Engineering and Informatics* (BMEI 2011), Shanghai, China, 15-17 October 2011.
- Invited to present a paper at the *7th International Symposium on Management, Engineering, and Informatics*, Orlando, Florida, USA, July 19-22, 2011.
- Invited to present a paper at the *2nd International Multi-Conference on Complexity, Informatics, and Cybernetics*, Orlando, Florida, USA, March 27-30, 2011.
- Invited by the Pro Vice Chancellor of the *Kannur University of Kerala*, India, to visit the university with an invited lecture and establish research collaboration, 2011.
- Invited to attend and present a talk at the *International Conference on Mathematics of Date*, organized by Pushpa Publishing House, Allahabad, India, December 31-January 4, 2011
- Invited by the Chief Global Member Officer of the Society for Human Resource Management (SHRM) to participate in an international professional delegation to China, organized by the SHRM and People to People Citizen Ambassador Programs, November 27-December 6, 2010.
- Invited by the president and executive director of the American Statistical Association (ASA) to join a professional Statistical Science Delegation to China, developed in conjunction with People to People Citizen Ambassador Programs, November, 2010.
- Invited talk *Fractional Laplace Motion* at the symposium on *Random processes and Fields: Theory and Applications*, Lund University, Lund, Sweden, November 11-12, 2010 (**T.J. Kozubowski**, M.M. Meerschaert, K. Podgorski).
- Invited to contribute oral or poster presentation at the special session *Mixing and Reactive Transport: From Pore to Field Scale*, AGU Fall Meeting, San Francisco, USA, December 13-17, 2010.
- Invited to give a talk at the *10th WSEAS International Conference on Systems Theory and Scientific Computation*, Taipei, Taiwan, August 20-22, 2010.
- Invited to submit a paper to the *6th International Symposium on Management, Engineering and Informatics* (MEI 2010), Orlando, Florida, USA, June 29-July 2, 2010.
- Invited to submit a paper in the area of Informatics And Management Science or Engineering to the the *International Multi-Conference on Complexity, Informatics and Cybernetics*, (IMCIC 2010), Orlando, Florida, USA, April 6-9, 2010.
- Invited to present an invited paper at the *9th WSEAS International Conference on Artificial Intelligence, Knowledge Engineering, and Data Bases* (AIKED '10), University of Cambridge, UK, February 20-22, 2010.
- Invited to give a talk at the International conference *Advances in Statistical Science* [in celebration of the 90th birthday of Prof. C.R. Rao], Indian Statistical Institute, Kolkata, India, January 10-11, 2010.
- Invited to give a talk at the *International Conference on Statistics, Probability, Operations Research, Computer Science, and Allied Areas*, in conjunction with VIII IISA (International Indian Statistical Association) Joint Statistical Meeting, Visag, India, January 4-8, 2010.

- Invited to give a talk at the *Seventh International Triennial Calcutta Symposium on Probability and Statistics*, Department of Statistics, Calcutta University, Kolkata, India, December 28 - 31, 2009.
- Invited to participate in the special session *Chaos and Synchronization of Fractional Order System* in the *3rd International Conference on Complex Systems and Applications*, University of Le Havre, Le Havre, Normandy, France, June 29- July 02, 2009.
- Invited **plenary lecture** *Geometric infinite divisibility, stability, and self-similarity: an overview* at the XXVIII International Seminar on Stability Problems for Stochastic Models, Zakopane, Poland, May 31 - June 5, 2009 (**T.J. Kozubowski**).
- Invited talk *Multivariate models connected with sums and maxima of exponential variables* at the XXVIII International Seminar on Stability Problems for Stochastic Models, Zakopane, Poland, May 31 - June 5, 2009 (**T.J. Kozubowski**, A.K. Panorska, and F. Qeadan).
- Invited to participate in the *Third IFAC Workshop on Fractional Differentiation and its Applications FDA08*, Cankaya University, Ankara, Turkey, November 7-7, 2008.
- Invited to give a talk at the *Fifth International Conference of Applied Mathematics and Computing*, Plovdiv, Bulgaria, August 12-18, 2008.
- Invited to give a 45 minute talk at the *Fifth World Congress of Nonlinear Analysts*, Orlando, Florida, USA, July 2-9, 2008.
- Invited to give a talk at the session on *Multivariate Generalized Distributions and their Applications* at an *International Conference on Multivariate Statistical Modeling and High-Dimensional Data Mining*, Kayseri, Turkey, June 19-23, 2008.
- Invited to present a talk in one of the special or contributed sessions during the *7th AIMS International Conference on Dynamical Systems, Differential Equations and Applications*, University of Texas at Arlington, USA, May 18-21, 2008.
- Invited to give a talk at the *Fourth International Conference of Applied Mathematics and Computing*, Plovdiv, Bulgaria, August 12-18, 2007.
- Invited to contribute a talk at the Minisymposium: Integrity of Dynamical Systems, connected with the *International Summer School Advanced Problems in Mechanics (APM)* (organized by the Institute for Problems in Mechanical Engineering of the Russian Academy of Sciences), St. Petersburg, Russia, June 20-28.
- Invited statistics seminar at the Department of Mathematics and Statistics, McMaster University, Hamilton, Ontario, Canada, May 22, 2007 (**T.J. Kozubowski**).
- Invited colloquium talk at the Department of Mathematics, University of Tennessee at Chattanooga, Chattanooga, USA, April 19, 2007 (**T.J. Kozubowski**).
- Invited colloquium talk at the School of Mathematics, Georgia Institute of Technology, Atlanta, Georgia, USA, April 17, 2007 (**T.J. Kozubowski**).
- Invited presentation: *Skew Laplace distributions: their origins, inter-relations, and generalizations*, *Joint Statistical Meeting and International Conference on Statistics, Probability and Related Areas*, Cochin, India, January 2-7, 2007 (**T. J. Kozubowski**).
- Invited presentation: *Certain mixed multivariate models connected with random sums and maxima, with applications to climatology and finance* (**T.J. Kozubowski**,

A.K. Panorska, and F. Biondi), *Multivariate Statistical Methods for the 21st Century*, International Conference Celebrating the Birth Centenary of Professor S.N. Roy, Kolkata, India, December 28-29, 2006.

- Invited colloquium talk at the Department of Mathematics & Statistics, University of Nevada at Reno, Reno, Nevada, USA, November 9, 2006 (**T.J. Kozubowski**).
- *A bivariate Lévy process with negative binomial and gamma marginals*, Fall AMS Central Section Meeting, Cincinnati, Ohio, USA, October 21-22, 2006 (**T.J. Kozubowski**, A.K. Panorska, and K. Podgorski).
- Invited colloquium talk at the Department of Mathematical Sciences, Indiana University-Purdue University Indianapolis, Indianapolis, Indiana, USA, October 2006 (**T.J. Kozubowski**).
- Invited colloquium talk at Stern Business School, New York University, New York, USA, October 2006 (**T.J. Kozubowski**).
- Invited to present a paper at the *Third International Conference of Applied Mathematics*, Plodiv, Bulgaria, August 12-18, 2006.
- Invited to present a paper at a special session on *Fractional Stochastic Calculus and Differential Equations* at the *6th International Conference on Dynamical Systems and Differential Equations*, Poitiers, France, June 25-28, 2006.
- *Fractional Laplace Motion*, *9th International Vilnius Conference on Probability Theory and Mathematical Statistics*, Vilnius, Lithuania, June 26-July 31, 2006 (**T.J. Kozubowski**, M.M. Meerschaert and K. Podgorski).
- Invited to present a paper at a special session on *Integrity of Dynamical Systems* at the *8th Conference on Dynamical Systems Theory and Applications*, Łódź, Poland, December 12-15, 2005.
- Invited to present a paper at the *3rd World Conference on Computational Statistics & Data Analysis*, Cyprus, October 28-31, 2005.
- *Fractional Laplace Motion*, *International Conference on Stochastic Processes & Their Applications*, Santa Barbara, California, USA June 26-July 1, 2005 (**T.J. Kozubowski**, M.M. Meerschaert and K. Podgorski).
- Invited colloquium talk at the Department of Mathematics and Statistics at Utah State University, Logan, Utah, USA, Spring 2005 (**T.J. Kozubowski**).
- *Invited one-hour plenary lecture* at the conference *Statistical Distributions and Applications*, Bowling Green State University, Ohio, USA, April 14-16, 2005 (**T.J. Kozubowski**).

Grants

- Senior Personnel on a Collaborative Research NSF Grant DMS-0139927: *Stochastic Methods for Fractional Partial Differential Equations* (a collaborative project involving several researchers from University of Nevada and Desert Research Institute); the total award for UNR was about \$600,000, 2002-2004.
- PI on a grant from the Nevada Division of Environmental Protection Agency: *Antidegradation Water Quality Standards Analysis* (a collaborative project involving three researchers from University of Nevada and Desert Research Institute); the total award was about \$50,000, August 2003 - December 2004.
- Co-PI on NSF Grant ATM-0503722: *Stochastic Modeling of Episode Duration, Magnitude, and Peak in Long Paleo Records* (a collaborative project involving four researchers from Geography, Mathematics & Statistics, and Natural Resources & Environmental Science, UNR); the total award is about \$240,000 for 2006-2007.

Publications

Books

- *The Laplace Distribution and Generalizations: A Revisit with Applications to Communications, Economics, Engineering, and Finance* (with S. Kotz and K. Podgórski), Birkhäuser, Boston, 2001.
- *Ill-Posed Problems in Probability and Stability of Random Sums* (with L. Klebanov and S.T. Rachev), Nova Science Publishers, New York, 2006.

Papers

- (1) Representation and properties of geometric stable laws, In: *Approximation, Probability and Related Fields*, G. Anastassiou and S.T. Rachev (Eds.), Plenum, New York, 321-337, 1994.
- (2) The theory of geometric stable laws and its use in modeling financial data (with S.T. Rachev), *European Journal of Operations Research* 74, 310-324, 1994.
- (3) The inner characterization of geometric stable laws, *Statistics & Decisions* 12, 307-321, 1994.
- (4) On moments and tail behavior of ν -stable random variables (with A.K. Panorska), *Statistics & Probability Letters* 29, 307-315, 1996.
- (5) Characterization of multivariate geometric stable distributions, *Statistics & Decisions* 15(4), 397-416, 1997.
- (6) Mixture representation of Linnik distribution revisited, *Statistics & Probability Letters* 38, 157-160, 1998.
- (7) Weak limits for multivariate random sums (with A.K. Panorska), *Journal of Multivariate Analysis* 67, 398-413, 1998.
- (8) Tails of Lévy measure of geometric stable random variables (with K. Podgórski and G. Samorodnitsky), *Extremes* 1(3), 367-378, 1998.
- (9) Univariate geometric stable distributions (with S.T. Rachev), *Journal of Computational Analysis and Applications* 1(2), 177-217, 1999.
- (10) Multivariate geometric stable laws (with S.T. Rachev), *Journal of Computational Analysis and Applications* 1(4), 349-385, 1999.
- (11) A class of asymmetric distributions (with K. Podgórski), *Actuarial Research Clearing House* 1, 113-134, 1999.
- (12) Geometric stable laws: estimation and applications, *Mathematical and Computer Modelling - special issue: Distributional Modeling in Finance* 29(10-12), 241-253, 1999.
- (13) Multivariate geometric stable distributions in financial applications (with A.K. Panorska), *Mathematical and Computer Modelling - special issue: Distributional Modeling in Finance* 29(10-12), 83-92, 1999.
- (14) Simulation of geometric stable and other limiting multivariate distributions arising in random summation scheme (with A.K. Panorska), *Mathematical and Computer Modelling - special issue: Distributional Modeling in Finance* 29(10-12), 255-262, 1999.
- (15) Geometric stable laws through series representations (with K. Podgórski), *Serdica Mathematical Journal* 25, 241-256, 1999.
- (16) Exponential mixture representation of geometric stable distributions, *Annals of the Institute of Statistical Mathematics* 52(2), 231-238, 2000.

- (17) Asymmetric Laplace distributions (with K. Podgórski), *The Mathematical Scientist* 25, 37-46, 2000.
- (18) Computer simulation of geometric stable distributions, *Journal of Computational and Applied Mathematics* 116, 221-229, 2000.
- (19) Exponential mixture representation of geometric stable densities (with B.P. Belinskiy), *Journal of Mathematical Analysis and Applications* 246, 465-479, 2000.
- (20) A multivariate and asymmetric generalization of Laplace distribution (with K. Podgórski), *Computational Statistics* 4, 531-540, 2000.
- (21) An asymmetric multivariate Laplace distribution (with S. Kotz and K. Podgorski), *Technical Report No. 367*, Department of Statistics and Applied Probability, University of California at Santa Barbara, 2000.
- (22) A wrapped exponential circular model (with S.R. Jammalamadaka), *Proceedings of the Andhra Pradesh Academy of Sciences - a special issue in honor of C.R. Rao*, 5(1), 43-56, 2001.
- (23) Characterization of distributions symmetric with respect to a group of transformations and testing of corresponding statistical hypothesis (with L.B. Klebanov, S.T. Rachev, and V.E. Volkovich), *Statistics & Probability Letters* 53, 241-247, 2001.
- (24) Fractional moment estimation for Linnik and Mittag-Leffler parameters, *Mathematical and Computer Modelling - special issue: Stable Non-Gaussian Models in Finance and Econometrics* 34, 1023-1035, 2001.
- (25) Asymmetric Laplace laws and modeling financial data (with K. Podgórski), *Mathematical and Computer Modelling - special issue: Stable Non-Gaussian Models in Finance and Econometrics* 34, 1003-1021, 2001.
- (26) Maximum entropy characterization of asymmetric Laplace distribution (with S. Kotz and K. Podgórski), *International Mathematical Journal* 1(1), 31-35, 2002.
- (27) On the vertical density of the multivariate exponential power distribution, *Statistics*, 36(3), 219-221, 2002.
- (28) Infinite divisibility of Mittag-Leffler laws, *Far East Journal of Theoretical Statistics* 1(6), 1-3, 2002.
- (29) Maximum likelihood estimation of asymmetric Laplace parameters (with S. Kotz and K. Podgórski), *Annals of the Institute of Statistical Mathematics*, 54(4), 816-826, 2002.
- (30) Stochastic modeling of regime shifts (with F. Biondi and A.K. Panorska), *Climate Research* 23, 23-30, 2002.
- (31) Statistical issues in modeling multivariate stable portfolios (with A. Panorska and S.T. Rachev), in *Handbook of Heavy Tailed Distributions in Finance*, S.T. Rachev (Ed.), Elsevier Science, 131-167, 2003.
- (32) Log-Laplace distributions (with K. Podgórski), *International Mathematical Journal* 3, 467-495, 2003.
- (33) A new measure of linear local dependence (with I. Bairamov and S. Kotz), *Statistics* 37(3), 243-258, 2003.
- (34) The operator v-stable laws (with M. Meerschaert and H-P. Scheffler), *Publicationes Mathematicae Debrecen* 63(4), 569-585, 2003.
- (35) A log-Laplace growth rate model (with K. Podgórski), *The Mathematical Scientist* 28, 49-60, 2003.
- (36) An asymmetric generalization of Gaussian and Laplace laws (with A. Ayebo), *Journal of Probability and Statistical Science* 1(2), 187-210, 2003.

- (37) A new family of circular models: The wrapped Laplace distributions (with S.R. Jammalamadaka), *Advances and Applications of Statistics* 3(1), 77-103, 2003.
- (38) Testing symmetry under a skew Laplace model (with A.K. Panorska), *Journal of Statistical Planning and Inference* 120, 41-63, 2004.
- (39) New families of wrapped distributions for modeling skew circular data (with S.R. Jammalamadaka), *Communications in Statistics* 33(9), 1-16, 2004.
- (40) Fractional Laplace model for hydraulic conductivity (with M.M. Meerschaert, F. Molz, and S. Lu), *Geophysical Research Letters* 31, p. L08501, 2004.
- (41) Skew Weibull distributions on the real line I: Basic properties (with V. Juric), *Journal of Probability and Statistical Science* 2(2), 187-198, 2004.
- (42) Skew Weibull distributions on the real line II: Estimation and applications (with V. Juric), *Journal of Probability and Statistical Science* 3(1), 43-58, 2005.
- (43) Operator geometric stable laws (with M. Meerschaert, A.K. Panorska, and H-P. Scheffler), *Journal of Multivariate Analysis* 92, 298-323, 2005.
- (44) A new model for quantifying climate episodes (with F. Biondi and A.K. Panorska), *International Journal of Climatology* 25, 1253-1264, 2005.
- (45) A note on self-decomposability of stable process subordinated to self-decomposable subordinator, *Statistics & Probability Letters* 73, 343-345, 2005.
- (46) A mixed bivariate distribution with exponential and geometric marginals (with A.K. Panorska), *Journal of Statistical Planning and Inference* 134, 501-520, 2005.
- (47) Do heterogeneous sediment properties and turbulent velocity fluctuations have something in common? Some history and a new stochastic process (with F.J. Molz, M.M. Meerschaert, and P.D. Hyden), in: *Dynamics of Fluids and Transport in Fractured Rock*, B. Faybishenko and P.A. Witherspoon (eds.), Geophysical Monograph 162, American Geophysical Union, 13-22, 2005.
- (48) A discrete analogue of the Laplace distribution (with S. Inusah), *Journal of Statistical Planning and Inference* 136, 1090-1102, 2006.
- (49) A general functional relation between a random variable and its length biased counterpart, *Journal of Probability and Statistical Science* 4(1), 31-39, 2006.
- (50) A note on certain stability and limiting properties of ν -infinitely divisible distributions, *International Journal of Contemporary Mathematical Sciences* 1(4), 155-161, 2006.
- (51) Fractional Laplace motion (with M.M. Meerschaert and K. Podgórski), *Advances in Applied Probability* 38, 451-464, 2006.
- (52) A skew Laplace distribution on integers (with S. Inusah), *Annals of the Institute of Statistical Mathematics* 58, 555-571, 2006.
- (53) Invariance properties of the negative binomial Lévy process and stochastic self-similarity (with K. Podgrski), *International Mathematical Forum* 2(29-32), 1457-1468, 2007.
- (54) A note on renewal process with ν -infinitely divisible inter-arrival times, *Journal of Probability and Statistical Science* 5(1), 1-6, 2007.
- (55) A generalization of the fractal/facies model (with F.J. Molz, K. Podgórski, and J.W. Castle), *Hydrogeology Journal* 15(4), 799-808, 2007.
- (56) From diversity to volatility: Probability of daily precipitation extremes (with A.K. Panorska and A. Gershunov), in: *Nonlinear Dynamics in Geosciences* (A. Tsonis and J. Elsner, Eds.), pp. 465-484, Springer, New York, 2007.

- (57) The beta-Laplace distribution (with S. Nadarajah), *Journal of Computational Analysis and Applications* 10(3), 305-318, 2008.
- (58) Infinite divisibility of skew Gaussian and Laplace laws (with J.P. Nolan), *Statistics & Probability Letters* 78, 654-660, 2008.
- (59) A new stochastic model of episode peak and duration for eco-hydro-climatic applications (with F. Biondi, A.K. Panorska, and L. Saito), *Ecological Modelling* 211, 383-395, 2008.
- (60) A new stochastic model for fracture transmissivity assessment (with G. Gustafson and M.M. Meerschaert), *Water Resources Research* 44, W02435, doi:10.1029/2007WR006053, 2008.
- (61) A watershed modeling approach to stream flow reconstruction from tree-ring records (with F. Biondi, A.K. Panorska, L. Saito, and J.D. Salas), *Environmental Research Letters* 3, 024006, 2008.
- (62) Skew Laplace distributions I: Their origins and inter-relations (with K. Podgórski), *The Mathematical Scientist* 33, 22-34, 2008.
- (63) Skew Laplace distributions II: Divisibility properties and extensions to stochastic processes (with K. Podgórski), *The Mathematical Scientist* 33, 35-48, 2008.
- (64) A bivariate Levy process with negative binomial and gamma marginals (with K. Podgorski and A.K. Panorska), *Journal of Multivariate Analysis* 99, 1418-1437, 2008.
- (65) A class of weighted Poisson processes (with N. Balakrishnan), *Statistics & Probability Letters* 78, 2346-2352, 2008.
- (66) A mixed bivariate distribution connected with geometric maxima of exponential variables (with A.K. Panorska), *Communications in Statistics: Theory and Methods* 37, 2903-2923, 2008.
- (67) Distribution properties of the negative binomial Lévy process (with K. Podgórski), *Probability and Mathematical Statistics* 29, 43-71, 2009.
- (68) A bivariate infinitely divisible distribution with exponential and Mittag-Leffler marginals (with M.M. Meerschaert), *Statistics & Probability Letters* 79, 1596-1601, 2009.
- (69) Mixed multivariate models for random sums and maxima (with F. Biondi and A.K. Panorska), in: *Advances in Multivariate Statistical Methods*, A. SenGupta (Ed.), Statistical Science and Interdisciplinary Research Vol. 4, World Scientific, Singapore, 145-171, 2009.
- (70) Testing exponentiality versus Pareto distribution via likelihood ratio (with A.K. Panorska, F. Qeadan, A. Gershunov, and D. Rominger), *Communications in Statistics: Simulation and Computation* 38(1), 118-139, 2009.
- (71) A note on the joint distribution involving Poissonian sum of exponential variables (with A.K. Panorska), *Advances and Applications in Statistical Sciences*, 1(2), 157-165, 2010.
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