List of Publications

Monographs

1. Editor of the translation (from Russian) of J.A. Rosanov; "Wahrscheinlichkeitstheorie", Akademie Verlag Berlin (1971)

2. Editor of the translation (from Russian) of J.A. Rosanov; "Stochastische Prozesse", Akademie Verlag Berlin (1975)

3. Lexikon der Stochastik, Akademie-Verlag (1970), 4. edition 1983, 5. improved and essentially extended edition (as Coauthor) (1991)

4. Einführung in die Bedienungstheorie; Teubner, Leipzig, (1986), (with N.N. Amossova, H. Gillert, Maximov)

5. Exponential Families of Stochastic Processes, Springer Verlag Monographie, 1997, 330 pages, (with M. Soerensen)

Papers, published in mathematical journals:

1. Über die Anzahl der Ruhetakte einer Markovschen Kette, Wiss. Zeitschrift d. Technischen Universität Dresden, 22 (1973), 787-790, (with U. Priber)

2. Über die σ–Algebra der asymptotischen Ereignisse bei diskreten Geburts- und Todesprozessen, Math. Nachr. 65 (1975), 321-329

3. Über eine Verallgemeinerung der Supermartingaleigenschaft, Math. Nachr. 70 (1976), 55-70, (with PH. Müller, S. Rohmeiß)

4. Über die asymptotischen und die invarianten Ereignisse Markovscher Prozesse und ihrer Raum-Zeit-Prozesse, Math. Nar. 92 (1979), 25-30, (with B. Fröhlich)

5. Some asymptotic properties of the transition densities of one-dimensional quasidiffusions, Publ. of the RIMS (Research Institute of Mathematical Sciences) Kyoto University 16 (1980), 245-268

6. On parabolic functions of one-dimensional quasidiffusions, Publ. of the RIMS, Kyoto University 16 (1980), 269-287

7. On the tail σ-field and the minimal parabolic functions for one-dimensional quasidiffusions, Zeitschr. f. Wahrsch.theorie u. verw. Geb. 51 (1980), 303-322(with U.Lunze)

8. Analytical aspects of exponential families of distribution functions, Math. Nachr. 101 (1981), 1563-164, (with I. Küchler)

9. An analytical treatment of exponential families of stochastic processes with independent increments, Math. Nachr. 102 (1981), 21 - 30, (with I. Küchler)

10. On exponential families of Markov processes, Part I: General Results, Math. Operationsforschung Statist., Ser. Statistics 13 (1982), 57 -69

11. On exponential families of Markov processes, Part II: Birth- and Death Processes, Math. op.-forschung, Statist., Ser. Statistics 13 (1982), 210 - 230

12. Richard von Mises (Laudatio) Statistics 14 (1983), 507 - 508

13. Quasidiffusions, Sojourn times and spectral measures, Comptes rendus de Academic Bulgare des Sciences Tome 38, 11 (1985), 1445 - 1448

14. Some results on exponential families of Markov processes. In Banach Center Publications, Vol. 16, Warsaw (1985), 327 - 335

15. On sojourn times, excursions and spectral measures connected with quasidiffusions, Journal of Math. of Kyoto Univers. 26 (1986), 403 - 421

16. The semimartingale decomposition of one-dimensional quasidiffusions with scale. Stoch. processes and applications 25 (1987), 237 - 244, (with G. Burkhardt)

17. On the semimartingale decomposition of quasidiffusions with nonnatural scale, Lecture Notes in Control and Inf. Sciences Eol. 96 (1987), 152 - 155

18. Exponential families, extreme point models and minimal space-time invariant functions for stochastic processes with stat. ind. increments, Scand. Journal of Statistics 16 (3) (1989), 237 - 262, (with G. Burkhardt and S. Lauritzen)

19. A limit theorem for the excursion of quasidiffusions straddling, in Mathematical Research, ed. by H. Langer, V. Nollau, Vol 54(1989), Akademie Verlag Berlin, 100 - 103

20. Exponential families of Stochastic processes: A Unifying Semimartingale Approach, Internat. Statist. Review 57, 2(1989), 123 - 144, (with M. Soerensen)

21. On spectral measures of strings and excursions of quasidiffusions in Lecture Notes in Mathematics., Vol. 1372 (1989), 490-502 (Séminaire des Probalités XXIII), (with P. Salminen)

22. Continuous local martingales, local times and scale proecesses, Revista Brasileira de Probabilidade e Estatistica 3 (1989), 43-57, (with R. Rebolledo)

23. An extension of Krein's inverse spectral theorem to strings with nonreflecting left hand boundary, Lecture Notes in Mathematics, Vol. 1485 (1991), 354-373. (Séminaire de Probabilités XXV), (with K. Neumann)

24. On Langevins stochastic differential equation extended by a time delayed term, Stochastics and Stochastic Reports 40, (1991), 123 - 144, (with B. Mensch)

25. Exponential families of Stochastic processes and Lévy processes, Journal of Statist. Planning and Inference, 39 (1994), 211-237, (with M. Soerensen)

26. Exponential families of Stochastic processes with time continuous likelihood functions, Scand. J. Statist. 21, (1994), 421 - 431, (with M. Soerensen)

27. Curved Exponential Families of Stochastic Processes and Their Envelope Families (1996), Ann.Inst.Statist.Math. 48(1996), 61 - 74, (with M. Soerensen)

28. On exponential families of Markov processes, Journal of Statist.Planning and Inference 66(1998) 3-19, (with M. Soerensen)

29. Richard von Mises, in Mathematics in Berlin, (Eds. H.G.W. Begehr, H. Koch, J. Kramer, N. Schappacher, E.-J. Thiele) Birkhäuser Basel (1998), 111-116, (with H. Föllmer)

30. Stock Returns and Hyperbolic Distributions, Mathematical and Computer Modelling 29 (1999) 1-15, (with K. Neumann, M. Soerensen, A. Streller)

31. A Note on Limit Theorems for Multivariate Martingales, Bernoulli 5(3) (1999) 483-493, (with M. Soerensen)

32. Asymptotic Inferences for a Class of Linear Stochastic Differential Equations with Time Delay, Bernoulli 5(6), (1999) 1059 - 1098, (with A. Gushchin)

33. Delay Estimation for some Stationary Diffusion-type processes, Scand. Journal of Statistics 27 (3)(2000), 405-414, (with Y. Kutoyants)

34. On Stationary Solutions of Delay Differential Equations Driven by a Lévy Process, Stoch. Processes and their Applications, 88(2000) 195-211, (with A. Gushchin)

35. The Process of Metastases Formation by Melanoma Patients during the Aftercare - Modelling with Markov Chains and Cox's Regression, Biometrical Journal 42 (2000) 2, 161-170, (with I. Küchler, S. Thiele, K.-D. Wernecke, H. Winter)

36. Strong Discrete Time Approximation of Stochastic Differential Equations with Time Delay, Mathematics & Computer Simulation 54 (2000), 189-205, (with E. Platen)

37. On sequential parameter estimation for some linear stochastic differential equations with time delay, Sequential Analysis,20(3) 117-146 (2001), (with V.A. Vasiliev)

38. Coherent Risk Measures and good-deal bounds, Finance & Stochastics, 5 (2001), 181-200, (with S. Jaschke)

39. Addendum to "Asymptotic Inference for a Linear Stochastic Differential Equation with Time Delay", Bernoulli, 7, (2001), 629-632, (with A. Gushchin)

40. Weak Discrete Time Approximation of Stochastic Differential Equations with Time Delay, Mathematics & Computer Simulation, (2002) 59, 497-507, (with E. Platen)

41. On parametric statistical models for stationary solutions of affine stochastic delay differential equations, Mathematical Methods of Statistics, New York,12(1), (2003), 31-61, (with A. Gushchin)

42. On ensured parameter estimation of a diffusion type process with time delay. - Proceedings of the 13th IFAC Symposium on System Identification 'SYSID-2003', Rotterdamm, Netherlands (2003) p. 1217-1221, (with V.A. Vasiliev)

43. On integrals with respect to Lévy processes, Statistics & Probability Letters 66 (2004), 145 - 151

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45. On Oscillations of the geometric Brownian motion with time-delayed drift. Statistics & Probability Letters 70 (2004) 19-24 (with A. Gushchin)

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47. On Markovian Short Rates in Term Structure Models Driven by Jump-Diffusion Processes. Statistics & Decision 24 (2006), 255 - 271 (with P.V. Gapeev).

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51. On Large Deviations in Testing Ornstein-Uhlenbeck-Type Models, to appear in Statistical Inference for Stochastic Processes (2008)143 - 155 (with P.V. Gapeev)

52. On the Shapes of Bilateral Gamma Densities, to appear in Statistics and Probability Letters (with S. Tappe)

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