

KRZYSZTOF PODGÓRSKI

Professor

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EDUCATION

Ph.D. Statistics Michigan State University, Department of Statistics and Probability.
Resampling methods for linear models, advisor: R. LePage, (1991–93).

Ph.D. Mathematics Wrocław University of Science and Technology, Institute of Mathematics.
Ergodic Properties of Stable Processes, advisor: A. Weron, (1989–91)

M.S. Mathematics Wrocław University of Science and Technology, Institute of Mathematics.
Pointwise Ergodic Theorems for Weighted Composition Operators, advisor: J. Woś, (1981–86)

HONORS AND AWARDS

Best Paper Award International Society of Offshore and Polar Engineers, for the paper jointly with Igor Rychlik and Eva Sjö entitled *Statistics for Velocities of Random Waves* presented at the 9th International Offshore and Polar Engineering Conference, Brest, France (1999)

Honorary Fellow Center for the Mathematical Sciences, University of Wisconsin–Madison (1998)

College Doctoral Fellowship College of Natural Science, Michigan State University (1992)

The Marcinkiewicz Prize Polish Mathematical Society for the Best Master Thesis in Mathematics (1986)

The Best Student Work on Probability Theory and Applications National Competition, Poland (1986)

Master Diploma with Distinction (1986)

Outstanding Student Research Stipend by the Polish Minister of the National Education (1985–1986)

WORK EXPERIENCE

July 2012 – Present Professor, since July 2017, Deputy Chair, Department of Statistics
Lund University, Lund, Sweden.

January 2012 – June 2012 Professor Chair in Statistics, Department of Mathematics and Statistics
University of Limerick, Ireland.

March 2007 – December 2011 Professor, Chair until June 2008, Department of Mathematical Statistics
Lund University, Lund, Sweden.

January 2009 – December 2009 leave of absence, Professor Chair, Department of Mathematics and Statistics
University of Limerick, Limerick, Ireland.

August 2000 – March 2007 – Associate Professor, Department of Mathematical Sciences, Indiana University
– Purdue University at Indianapolis.

July 2004 - June 2005 Associate Professor, Department of Mathematics and Statistics, University of Nevada, Reno.

Fall 2002 Sabbatical leave, research and teaching at the Department of Mathematical Statistics, Lund University, Sweden,

August 1994 – July 2000 – Assistant Professor, Department of Mathematical Sciences, Indiana University –
Purdue University at Indianapolis.

January 1994 – August 1994 – Post Doctoral position, Center for Stochastic Processes, Department of Statistics, University of North Carolina, Chapel Hill.

August 1993 – December 1993 Visiting Assistant Professor with teaching duties, Department of Statistics and Probability, Michigan State University, East Lansing.

September 1991 – August 1993 Research Assistant, Department of Statistics and Probability, Michigan State University, East Lansing.

September 1986–June 1991 Teaching and Research Assistant, Institute of Mathematics, Wrocław University of Science and Technology, Poland.

RESEARCH EXPERIENCE

2013 Stochastics for big data and big systems ÅS bridging local and global, a Wallenberg foundation project
Subtopic: Stochastic processes for material fatigue and marine safety Project leader: Holger Rootzén, Chalmers University Participant at 10% of salary (55kSEK) in a project rewarded to Chalmers University and supported by the Knut and Alice Wallenberg Foundation

2009-2011 Member of Statistical Research Area within Strategic Research Programs: MERGE (Modelling the Regional and Global Earth system) and BECC, (Biodiversity and Ecosystem services in a Changing Climate), collaboration on statistical analysis of spatio-temporal data.

July 2009 Research Visit, Department of Mathematics, University of Paul Sabatier, Toulouse III, France.

April 2005 Indiana University - Purdue University interdisciplinary grant proposal: *Integration Disparate and Multivariate Data for Biomarker Discovery*, NIH Initiatives Seed Grant.

Spring 2001 - Fall 2002 Awarded with the Interdisciplinary Project Grant, work on *Statistical reliability of the respiratory therapy credentialing examinations*,

Fall 2000 - Spring 2001 Awarded with the Study in a Second Discipline Grant, work on *Stochastic modeling and statistical methods for nonlinear random waves*,

August 2000 Awarded with the Purdue Research Foundation Summer Grant, work on *The Laplace distribution and its generalizations*,

May-June 1999 Awarded with the Indiana University - Purdue University Proposal Development/Grant Writing Fellowship,

March 1999, May 1998, May-June 1997 Visited the Department of Mathematical Statistics, University of Lund, Sweden, research on stochastic modeling irregular sea surfaces.

August 1998 Awarded with the Purdue Research Foundation Summer Grant, work on *Long-run distributions for irregular sea surfaces*,

July-August 1998 The Summer Internship in Probability and Stochastic Processes, University of Wisconsin-Madison.

June 1998 Visited The French Research Institute for the Exploitation of the Sea, Institut Franais de Recherche pour l'Exploitation de la MER (IFREMER), Brest, France, research on long-run distribution of irregular seas.

May-August 1996 Participation in the Navy Grant N00014-93-1-0043, research on modeling a ship response to waves in rough seas, the Center for Stochastic Processes, University of North Carolina at Chapel Hill.

January-August 1994 Participation in the NSF and the Air Force Office of Scientific Research Grant No. 91-0030 and the Army Research Office Grant No. DAAL03-92-G-0008, research on inverse problems in image analysis, the Center for Stochastic Processes, University of North Carolina at Chapel Hill.

September 1991 to August 1993 Participation in ONR Grant: N00024-91-J-1087, Department of Statistics and Probability, Michigan State University, research on reliable resampling methods for linear models.

December 1990 Became a member of Hugo Steinhaus Center for Stochastic Processes, Wrocław University of Technology.

September 1988 – August 1991 Participation in Research Grant of the Polish Ministry of National Education: DNS-P/05/022/92, research on chaotic behavior and visualization of stable and infinite divisible processes.

PROFESSIONAL ACTIVITIES

- Served as a referee and reviewer for : *Acta Physica Polonica*, *Annals of Statistics*, *Applied Mathematics Letters*, *Communications in Statistics – Simulation and Computation*, *Communications in Statistics – Theory and Methods*, *Economic Theory*, *Extremes*, *Fields Institute Communications*, *International Statistical Review*, *Journal of Applied Mathematics and Stochastic Analysis*, *Journal of Applied Probability*, *Journal of Marine Systems*, *Journal of Multivariate Analysis*, *Journal of Non-parametric Statistics*, *Journal of Probability and Statistics*, *Journal of Statistical Distributions and Applications*, *Journal of Statistical Planning and Inference*, *Journal of Statistical Computation and Simulation*, *Journal of Statistical Computing*, *Mathematical Review*, *Mathematical and Computer Modelling*, *Metrika*, *Ocean Engineering*, *Probability and Mathematical Statistics*, *Probabilistic Engineering Mechanics*, *Probability in the Engineering and Informational Sciences*, *Probability Theory and Related Fields*, *Proceedings of American Mathematical Society*, *Scandinavian Journal of Statistics*, *Statistical and Probability Letters*, *Statistical Papers*, *Stochastic Models*, *Stochastic Processes and Applications*.
- Organized session: *Non-Gaussian stochastic models: theory and applications* at Flint International Statistics Conference, 24-28 of June 2014, Flint, Michigan.
- Grant proposal review panels: Review panel member, assessing applications for the *Finance Market Fund*, the Research Council of Norway, Summer 2016 and Summer 2017.

LEADERSHIP AND MANAGEMENT

- Deputy Chair of Statistics, Department of Statistics, Lund University School of Economics and Management, Sweden, 2017-current;
- Chair of Statistics, Department of Mathematics and Statistics, University of Limerick, Ireland, 2009-2011;
- Deputy Prefect of the Centre for Mathematical Sciences, Lund University, 2011;
- Head of Mathematical Statistics, Lund University, 2008-2009;
- Coordinator and Admission Officer for Graduate Program in Applied Statistics, Indiana University - Purdue University, Indianapolis, 2002-2005;
- Director of Consulting Services, Indiana University - Purdue University, Indianapolis, 2000-2002;

PEDAGOGICAL EDUCATION

- Completed Course on Pedagogy of Ph.D. Supervision, Semester: Fall 2007, Lund University
- Completed Post Diploma Studies on Pedagogy of Higher Education, Semesters: Fall 1987, Spring 1988, at Wroclaw University of Technology.

TEACHING AND SUPERVISION

- Mentor to Postdoctoral researchers:
 - Hiba Nassar, Lund University School of Economics and Management, research on functional data analysis, Fall 2016 - current,
 - Stepan Mazur, Lund University School of Economics and Management, research on random matrices, Fall 2014 - Spring 2016,
 - Alexander Kolokolov, Lund University School of Economics and Management, research on functional data analysis, Fall 2014 - Spring 2017,
 - Farrukh Javed, Lund University School of Economics and Management, research on functional data analysis, Fall 2013 - Spring 2015,
 - Anastassia Baxevani, University of Nevada at Reno, research on fractional Brownian motion, Fall 2004 - Spring 2005,
 - Vladimir Fokin, Indiana Univ.-Purdue Univ. Indianapolis, research on statistical aspects of proteomics, Fall 2005 - Spring 2006.
- Principal PhD Advisor (Promotor) to:
 - Johan Larsson, PhD, the Department of Statistics, Lund University School of Economics and Management, thesis: *Machine learning and regularization methods for functional data analysis*, (2018-current)
 - Henrik Bengtsson, PhD, the Department of Statistics, Lund University School of Economics and Management, thesis: *Multivariate temporal and spatial models*, (2018-current)
 - Nima Shariati, PhD, the Department of Statistics, Lund University School of Economics and Management, thesis: *Random Models in Time and Space with Financial, Economics and Engineering Applications: Structural Covariance in Space and Stochastic Variability in Time*, (2013-2018)
 - Jonas Wallin, PhD, the Centre for Mathematical Sciences, Lund University, thesis: *Stochastic Models Involving Second Order Lévy Motions – Estimation and Prediction Problems*, (2008-2014)
 - David Bolin, PhD, the Centre for Mathematical Sciences, thesis: *Models and Methods for Random Fields in Spatial Statistics*, (2008-2012)
 - Jörg Wegener, PhD, the Centre for Mathematical Sciences, Lund University, thesis: *Noise Convolution Models: Fluids in Stochastic Motion, Non-Gaussian Tempo-Spatial Fields, and a Notion of Tilting*, (2007-2011),
- Co-advisor to PhD students: Ulla Mahado (Lund University), Anastassia Baxevani (Lund University), Wengang Mao (Chalmers University of Technology).
- Principal Advisor to:
 - Mattias Sander, Lund University, Master thesis: *Bondesson's Representation of the Variance Gamma Model and Monte Carlo Option Pricing* (2008),
 - Timothy L. Beck, Indiana University – Purdue University, Master thesis: *A Nonlinear Regression with Application to Calibration Problem* (1998),
 - Julia Ivashina, Indiana University – Purdue University, Master thesis: *Conditional Bootstrap Inference for Regression with Outliers* (1997).
- Have served as an opponent for three Ph.D. dissertation defenses (Chalmers University of Technology, Stockholm University, Umeå University).
- Have served as a member of four Ph.D. dissertation defense committees (University of Limerick, twice Lund University, Chalmers University of Technology).

- Member of the Committee that prepared a proposal for a PhD Program in Biostatistics submitted to and approved by the State of Indiana, at Indiana-Purdue University, Indianapolis,
- Served as the Director of the Graduate Program in Applied Statistics (2003-2007),
- Served as the Coordinator to the Chair of the Graduate Studies in Applied Statistics (1999-2002),
- Organized and served as the Director of the Statistical Consulting Laboratory, Indiana University - Purdue University, (1999-2000),
- Member of the Statistical Consulting Team, University of Nevada, Reno, (2004-2005),
- Have taught numerous graduate statistics courses including: *Stochastic Processes, Sampling Theory, Nonparametric Statistics, Mathematical Statistics, Time Series, Design of Experiment, Risk Analysis, Computational Statistics, Multivariate Statistical Analysis, Statistics for Physicists, Data Mining and Visualization,*
- Have taught undergraduate courses in *Statistics for Engineers, Business Statistics, Biostatistics, Probability, Univariate and Multivariate Calculus, Linear Algebra.*

GRADUATE PROGRAM DEVELOPMENT

- The main author of the proposal for a *Master Program in Data Science and Analytics*, Department of Statistics, Lund University School of Economics and Management, (program proposed in Spring 2018),
- A coauthor of the proposal for a *Ph.D. Program in Biostatistics at IUPUI*, Department of Mathematical Sciences, Purdue University School of Science and Division of Biostatistics, Indiana University School of Medicine (program established in 2007),
- A coauthor of the proposal for a *Dual Degree Program in Economics and Statistics*, Department of Mathematical Sciences and Department of Economics, IUPUI (program established in 2004).

CONSULTING EXPERIENCE AND INTERDISCIPLINARY RESEARCH

Initiated collaboration and master thesis projects for Biotech Company, SensoDetect AB, Lund, on statistical analysis of auditory brainstem data.

Member of Statistics Research Area in Strategic Research Programs: MERGE (Modelling the Regional and Global Earth system) and BECC, (Biodiversity and Ecosystem services in a Changing Climate), collaboration on statistical analysis of spatio-temporal data (support for a Ph.D. and partial support for research time).

Served on consulting services teams at Indiana University - Purdue University (1999-2000) and the University of Nevada, Reno (2004-2005) – supervised students consulting teams and took part in the following consulting projects:

- *Design Experiment Problem*, Department of Medical Genetics, Purdue University, Leah Flury, Applied Statistician,
- *Analysis of the Performance of Resuscitators*, Respiratory Care, IU Hospital, Joseph Koss, Senior Researcher,
- *Dietetics and Nutrition, Statistical Data on the Milk Consumption*, Indiana University - Purdue University, Katie Rogers, Student,
- *Statistical Analysis of the Bias, Precision, and Total Error of the PTS BioScanner*, Polymer Technology Systems, Inc., Indianapolis, Margo Enright,
- *Sample Size Calculations for CFC BioScanner Study*, PTS, Inc., Sunil Anaokar,
- *Statistical Analysis of Data on Reception of a Drug by Different Brain Area*, Indiana University - Purdue University, Medical Center, Lazaros Triarhou, Professor,
- *Time Series Analysis and Forecasting of Data on Privatization of Public Higher Education*, Indiana University - Purdue University, Karen M. Whitney, Vice Chancellor,
- *Statistical Analysis of Factors Affecting Adolescents with Anorexia Nervosa*, Pamela Christy,
- *Consulting on Statistical Aspects of a Lawsuit*, Marion CO. PP Agency, Joseph Cleary, Attorney,
- *Reliability Research Related to Respiratory Therapy Examination*, School of Allied Health Sciences, Indiana University - Purdue University, Deborah L. Cullen, Ed. D., R.R.T., Professor and Director of Respiratory Therapy Program,
- *Research Methodologies and Designs for Nursing*, School of Nursing, Indiana University - Purdue University, Wanda K. Mohr, Ph.D., R.N., F.A.A.N. Associate Professor,

PUBLICATIONS

Books:

1. Kotz, S., Kozubowski, T.J., Podgórski, K. (2001) *The Laplace distribution and generalizations. A revisit with applications to Communications, Economics, Engineering and Finance*, Birkhäuser.

Articles in journals:

1. Bodnar, T., Mazur, S., Podgórski, K., Tyrcha, J. (2019) Tangency portfolio weights for singular covariance matrix in small and large dimensions: estimation and test theory, *Journal of Statistical Planning and Inference*, **201**, pp 40-57, DOI information: 10.1016/j.jspi.2018.11.003
2. Kozubowski, T. J., Podgórski, K. (2018) Kumaraswamy distribution and random extrema, *The Open Statistics and Probability Journal*, **9**, pp. 18-25,
3. Kozubowski, T. J., Podgórski, K. (2018) Certain bivariate distributions and random processes connected with maxima and minima, *Extremes*, **21**, pp. 315-342, DOI: 10.1007/s10687-018-0311-2.
4. Hossain, Md. M., Kozubowski, T.J., Podgórski, K. (2018) A novel weighted likelihood estimation with empirical Bayes flavor *Comm. Statist. Sim. Comp.* **47** (2), pp. 392-412, DOI: 10.1080/03610918.2016.1197246.
5. Loperfido, N., Mazur, S., Podgórski, K. (2018) Third cumulant for multivariate aggregate claim models, published on-line, *Scandinavian Actuarial Journal* **2018** (2), pp 109-128, <http://dx.doi.org/10.1080/03461238.2017.1306795>
6. Kozubowski, T.J., Podgórski, K. (2018) A generalized Sibuya distribution, *Ann. of Instit. Statist. Mathematics*, **70**, pp. 855-887.
7. Johannesson, P., Podgórski, K., Rychlik, I. (2017) Laplace distribution models for road topography and roughness *Int. J. Vehicle Performance* **3** (3), pp. 224-258.
8. Baxevani, A., Podgórski, K. (2017) Random spectral measure for non-Gaussian moving averages, published on-line, *Communications in Statistics: Theory and Methods*, <https://doi.org/10.1080/03610926.2017.1303737>
9. Bodnar, T., Mazur, S., Podgórski, K. (2017) A test for the global minimum variance portfolio for small sample and singular covariance *Advances in Statistical Analysis* **101** (3), pp. 253-265, DOI 10.1007/s10182-016-0282-z.
10. Javed, F., Podgórski, K. (2017) Tail behavior and dependence structure in the APARCH model *Journal of Time Series Econometrics* **9** (2), pp. 1-48, <https://doi.org/10.1515/jtse-2016-0002>.
11. Kozubowski, T.J., Podgórski, K. (2016) Esscher-transformed Laplace distribution revisited *Brazilian Journal of Probability and Statistics* **30**, pp. 432-434.
12. Podgórski, K., Rychlik, I. (2016) Spatial size of waves *Marine Structures* **50C**, pp. 55-71 .
13. Kozubowski, T.J., Podgórski, K. (2016) Transmuted distributions and random extrema *Statistics and Probability Letters* **116**, pp. 6-8.
14. Johannesson, P., Podgórski, K., Rychlik, I., Shariati, N. (2016) AR(1) time series with autoregressive gamma variance for road topography modeling *Prob. Eng. Mechanics* **43**, pp. 106-116, doi:10.1016/j.probengmech.2015.12.006.
15. Podgórski, K., Wallin, J. (2016) Convolution invariant subclasses of generalized hyperbolic distributions. *Communications in Statistics – Theory and Methods*, **45**, 98-103.
16. Karlsson, J., Podgórski, K., Rychlik, I. (2016) The Laplace multi-axial response model for fatigue analysis *Int. J. Fatigue* **85**, pp. 11-17.
17. Bodnar, T., Mazur, S., Podgórski, K. (2016) Singular inverse Wishart distribution and its application to portfolio theory *J. Multivariate Analysis* **143**, pp. 314-326.
18. Johannesson, P., Podgórski, K., Rychlik, I. (2016) Modelling roughness of road profiles on parallel tracks using roughness indicators *Int. J. Vehicle Design* **70**, pp. 183-210.
19. Podgórski, K., Rychlik, I., Wallin, J. (2015) Slepian models for moving averages driven by a non-Gaussian noise *Extremes* **18**, pp 665-695.
20. Podgórski, K., Wallin, J. (2015) Maximizing leave-one-out likelihood for the location parameter of unbounded densities. *Annals of the Inst. Statist. Math.* **67**, pp. 19-38.
21. Javed, F., Podgórski, K. (2014) Leverage effect for volatility with generalized Laplace error *Economic Quality Control*. **29** (2), pp. 157–166 DOI: 10.1515/eqc-2014-0015.
22. Baxevani, A., Podgórski, K., Wegener, J. (2014) Sample path asymmetries in non-Gaussian random processes. *Scandinavian Journal of Statistics*, **41**, pp. 1102-1123.
23. Stenblom, E.L., Montelius, C., Erlandsson, D., Skarping, L., Fransson, M., Egecoglu, E., Podgórski, K., Erlanson-Albertsson, Ch. (2014) Decreased urge for palatable food after a two-month dietary intervention with green-plant membranes in overweight women. *J. Obes. Weight. Ther.*, **4**, 238. doi: 10.4172/2165-7904.1000238
24. Podgórski, K., Rychlik, I. (2014) A model of significant wave height for reliability assessment of a ship. *J. Marine Systems*, **130**, pp. 109-123.
25. Kvarnström, M., Podgórski, K., Rychlik, I. (2013) Laplace moving average model for multi-axial responses in fatigue analysis of a cultivator. *Prob. Eng. Mechanics*, **34**, pp. 12-25.

26. Kozubowski, T. J., Podgórski, K., Rychlik, I. (2013) Multivariate generalized Laplace distributions and related random fields. *J. Multiv. Analysis*, **113**, pp. 59-72.
27. Podgórski, K., Wegener, J. (2012) Velocities of a spatial-temporal stochastic field with embedded dynamics, *Environmetrics*, **23**, pp. 238-252.
28. Bogsjö, K., Podgórski, K., Rychlik, I. (2012) Models for road surface roughness. *Vehicle System Dynamics*, **50**, pp. 725-747.
29. Baxevani, A., Podgórski, K., Rychlik, I. (2011) Dynamically evolving Gaussian spatial fields. *Extremes*, **14**, pp. 223-251.
30. Åberg, S., Podgórski, K. (2011) A class of non-Gaussian second order random fields. *Extremes*, **14**, pp. 187-222.
31. Podgórski, K., Wegener, J. (2011) Estimation for stochastic models driven by Laplace motion. *Communications in Statistics: Theory and Methods*, **40**, pp. 3281-3302.
32. Kozubowski, T.J., Podgórski, K. (2010) Random self-decomposability and autoregressive processes. *Statistics and Probability Letters*, **80**, pp. 1606-1611.
33. Kozubowski, T.J., Podgórski, K. (2010) Rational characteristic functions and geometric infinite divisibility, *J. Math. Anal. Appl.*, **365**, pp. 625-637.
34. Åberg, S., Podgórski, K., Rychlik, I. (2009) Fatigue damage assessment for a spectral model of non-Gaussian random loads. *Prob. Eng. Mechanics*, **24**, pp. 608-617.
35. Baxevani, A., Podgórski, K. (2009) Series decomposition of fractional Brownian motion and its Lamperti transform. *Acta Physica Polonica B*, **40**, pp. 1395-1435.
36. Kozubowski, T. J., Podgórski, K. (2009) Distributional properties of the negative binomial Lévy process. *Probab. Math. Statistics*, **29**, pp. 43-71.
37. Kozubowski, T.J., Panorska, A.K., Podgórski, K. (2008) A Bivariate Lévy Process with Negative Binomial and Gamma Marginals. *J. Multiv. Anal.* **99**, pp. 1418-1437.
38. Kozubowski, T. J., Podgórski, K. (2008) Laplace distributions I: the origins and inter-relation. *Mathematical Scientist*, **33**, pp. 22-34.
39. Kozubowski, T. J., Podgórski, K. (2008) Skewed Laplace distributions II: divisibility properties and extensions to stochastic processes. *Mathematical Scientist*, **33**, pp. 35-48.
40. Podgórski, K., Rychlik, I. (2008) Envelope crossing distributions for Gaussian fields *Probabilistic Engineering Mechanics*, **23**, pp. 364-377.
41. Kozubowski, T. J., Podgórski, K. (2007) Invariance properties of the negative binomial Levy process and stochastic self-similarity. *International Mathematical Forum*, **2**, pp. 1457-1468.
42. Molz, F. J., Kozubowski, T. J., Podgórski, K., Castle, J.W. (2007) A generalization of the fractal/facies model. *Hydrogeology Journal*, **15**, pp. 809-816.
43. Kozubowski, T. J., Meerschaert, M., Podgórski, K. (2006) Fractional Laplace motion. *Adv. in Appl. Probab.* **38**, pp. 451-464.
44. Baxevani, A., Podgórski, K., Rychlik, I. (2003) Velocities for moving random surfaces, *Probabilistic Engineering Mechanics*, **18**, pp. 251-271.
45. Cullen, D., Van Scoder, L., Podgórski, K., Elmerick, D. (2003) The reliability of and correlation between the respiratory therapist written registry and clinical simulation self-assessment examinations, *Chest*, **123**, pp. 1284-1288.
46. Kozubowski, T.J., Podgórski, K. (2003) Log-Laplace distributions. *Intern. Math. Journal*, **3**, pp. 467-495.
47. Kozubowski, T.J., Podgórski, K. (2003) A Log-Laplace growth rate model, *The Mathematical scientist*, **28**, pp. 49-60.
48. Kotz, S., Kozubowski, T.J., Podgórski, K. (2002) Maximum likelihood estimation of asymmetric Laplace parameters, *Ann. Inst. Statist. Math.*, **54**, pp. 816-826.
49. Van Scoder, L., Cullen, D., Podgorsk, K., Elmerick, D. (2002) Is the written registry self-assessment examination reliable for a student population? *Respiratory Care Educational Annual*, **11**, pp. 23-27.
50. Kotz, S., Kozubowski, T.J., Podgórski, K. (2002) Maximum entropy characterization of asymmetric Laplace distribution, *Int. Math. J.*, **1**, pp. 53-63.
51. Kozubowski, T., Podgórski, K. (2001) Asymmetric Laplace laws and modeling financial data. *Mathematical and Computer Modelling* **34**, pp. 1003-1021.
52. Podgórski, K., Rychlik, I., Machado, U.E.B. (2000) Exact Distributions for Apparent Waves in Irregular Seas, *Ocean Engineering*, **27**, pp. 979-1016.
53. Podgórski K., Rychlik I., Rydén J. and Sjö E. (2000) How big are the big waves in a Gaussian sea? *International Journal of Offshore and Polar Engineering*, **10**, pp. 161-169.
54. Kozubowski, T., Podgórski, K. (2000) Asymmetric Laplace distributions. *The Mathematical scientist*, **25**, pp. 37-46.

55. Kozubowski, T., Podgórski, K. (2000) A multivariate and asymmetric generalization of Laplace distribution. *Computational Statistics*, **4**, pp. 531-540.
56. Podgórski K., Rychlik I. and Sjö E. (2000) Statistics for Velocities of Gaussian Waves. *International Journal of Offshore and Polar Engineering*, **10**, pp. 91-98.
57. Kozubowski, T., Podgórski, K. (1999) A class of asymmetric distributions, *ARCH (Actuarial Research Clearing House)*, **1**, pp. 113-134.
58. Kozubowski, T., Podgórski, K. (1999) Geometric stable laws through series representations. *Serdica Math. J.*, **25**, 1001-1016.
59. Kozubowski, T., Podgórski, K., Samorodnitsky, G. (1998) Tails of Lévy Measure of Geometric Stable Random Variables. *Extremes*, **1**, pp. 367-378.
60. Podgórski, K., Simons, G., Ma, Y.-W. (1998) On Estimation for a Binary Symmetric Channel. *IEEE Transactions on Information Theory*, **44**, pp. 1260-1272.
61. LePage, R., Podgórski, K., Ryznar, M. (1997) Strong and conditional invariance principles for samples attracted to stable laws. *Probab. Th. Rel. Fields*, **108**, pp. 281-298.
62. LePage, R., Podgórski, K. (1996) Resampling permutations in regression without second moments. *J. Multiv. Analysis* **57**, pp. 119-141.
63. Cambanis, S., Podgórski, K., Weron, A. (1995) Chaotic behavior of infinitely divisible processes. *Studia Mathematica* **115**, pp. 109-127.
64. LePage, R., Podgórski, K. (1994) Giving the Boot, Block and Shuffle to Statistics. *Scientific Computing and Automation*, **10**, pp. 29-34.
65. Podgórski, K. (1992) A Note on Ergodic Symmetric Stable Processes. *Stochastic Processes and their Applications* **43** pp. 355-362.
66. Kokoszka, P., Podgórski, K. (1992) Ergodicity and Weak Mixing of Semistable Processes. *Probability and Mathematical Statistics* **13** pp. 239-244.
67. Lenczewski, R., Podgórski, K. (1992) A q -analog of the Quantum Central Limit Theorem for $SU_q(2)$. *Journal of Mathematical Physics* **33** pp. 2768-2778.
68. Podgórski, K. (1986) Determinism and Classical Mechanics. *Studia Filozoficzne* **56**, pp. 84-87.

Refereed articles – proceedings, book chapters:

1. Podgórski, K., Rychlik, I. (2016) *Distributions at random events* Event-based Control, Communication, and Signal Processing (EBCCSP), The 2nd International Conference, Krakow, IEEE Catalog Number: CFP16D31-USB, pp. 1-8, DOI: 10.1109/EBCCSP.2016.7605277.
2. Podgórski, K., Rychlik, I. (2016) *Distributions of spatial wave size for random fields* Event-based Control, Communication, and Signal Processing (EBCCSP), The 2nd International Conference, Krakow, IEEE Catalog Number: CFP16D31-USB, pp. 1-8, DOI: 10.1109/EBCCSP.2016.7605278.
3. Kozubowski, T.J., Podgórski, K. (2012) Laplace probability distributions and related stochastic processes, in *Probability: Interpretation, Theory and Applications*, Shmaliy, Y. S. ed, Series: Mathematics Research Developments, (Nova Science Publishers, New York), pp. 105-145.
4. Kozubowski, T.J., Podgórski, K. (2012) Laplace probability distributions and related stochastic processes, in *Probability: Interpretation, Theory and Applications*, Shmaliy, Y. S. ed, Series: Mathematics Research Developments, (Nova Science Publishers, New York), pp. 105-145.
5. Baxevani, A., Podgórski, K., Rychlik, I. (2002) How fast are the two-dimensional Gaussian waves? *Proceedings of the 12th (2002) International Offshore and Polar Engineering Conference*, Vol. III, pp. 18-26
6. Podgórski, K., Rychlik, I. (2002) Statistical properties of envelope field for Gaussian sea surface. *Proceedings of OMAE'02 21st International Conference on Offshore Mechanics and Arctic Engineering*, OMAE2002-28444, pp. 1-8.
7. LePage, R., Podgórski, K., Ryznar, M., White, A. (1998) Bootstrapping Signs and Permutations for Regression with Heavy Tailed Errors. in *A PRACTICAL GUIDE TO HEAVY TAILS: Statistical Techniques for Analyzing Heavy Tailed Distributions*. R. Adler, M. Taqqu, and R. Feldman eds. Birkhäuser, pp. 339-358.
8. Janicki, A., Podgórski, K., Weron, A. (1993) Computer Simulation of α -stable Ornstein-Uhlenbeck Processes. in: Cambanis, S. et al., eds, *Stochastic Processes, A Festschrift in Honour of Gopinath Kallianpur*, (Springer-Verlag, New York) pp. 161-170.
9. LePage, R., Podgórski, K. (1992) Resampling Permutations in Regression with Exchangeable Errors. *Proceedings of the 24th (1992) Symposium on INTERFACE*, in *Computer Science and Statistics* **24**, pp. 546-553.
10. Podgórski, K., Weron, A. (1991) Characterization of Ergodic Stable Processes via the Dynamical Functional. in: *Stable Processes and Related Topics* S. Cambanis, S. et al., eds, *Progress in Probability* **25** (Birkhäuser, Basel) pp. 317-328.

11. Podgórski, K. (1989) Martingale Approach to Boltzmann's Entropy and Exact Transformations. in: *Probability Theory on Vector Spaces IV*, Cambanis, S. and Weron, A., eds. Lecture Notes in Mathematics No. 1391 (Springer-Verlag, New York) pp. 321–328.

Non-refereed reports, refereed abstracts, and other articles:

1. Karlsson, J, Podgórski, K., and Rychlik, I. (2014) Laplace model for multi-axial responses in fatigue analysis of a cultivator frame, Conference Paper, *Proceedings of the 3rd International Commercial Vehicle Technology Symposium (CVT 2014)*.
2. Fokin, V., Ragg, S., Ott, I., Podgórski, K., Vitek, O., Schadow, G. (2008) Computational workflow development for the clinical application of proteomic profiling of plasma samples. *Proceedings of the 5th Era of Hope Meeting*, Baltimore.
3. Ragg, S., Schadow, G., Vitek, O., Fokin, V., Podgórski, K., Ott, I. Braun, S.L., Kastrati, A., Schoemig, A. (2007) Proteomic Profiling of Plasma Samples in Coronary Artery Disease, *Circulation*, **116**, p. 575.
4. Fokin, V.V., Podgórski, K. (2006) Statistical Methods for Peptide Quantification in Liquid Chromatography-Tandem Mass Spectrometry. Abstract in the proceedings of the conference *Intelligent technologies in education, economics and management-2006*, Voronezh, Russia.
5. Cullen, D., Van Scoder, L., Podgórski, K., Elmerick, D., (2001) Examination of the registry credential: Are the written registry and clinical simulation examination measuring something different or the same thing? Abstract for American Association for Respiratory Care (AARC) 2001 International Congress in San Antonio, Texas, December 1-4, 2001, *Respiratory Care*, **46**, 1076.
6. Cullen, D., Van Scoder, L., Podgórski, K., Elmerick, D., (2001) The reliability for the clinical simulation examination. Abstract for American Association for Respiratory Care (AARC) 2001 International Congress in San Antonio, Texas, December 1-4, 2001, *Respiratory Care*, **46**, 1076.
7. Van Scoder, L., Cullen, D., Podgórski, K., Elmerick, D., (2001) The reliability of the written registry self-assessment examination for a student population. Abstract for American Association for Respiratory Care (AARC) 2001 International Congress in San Antonio, Texas, December 1-4, 2001, *Respiratory Care*, **46**, 1076.
8. LePage, R., Podgórski, K. (1994) A nonlinear solution of inverse problems. *Technical Report No. 435*, Center for Stochastic Processes, University of North Carolina.

PRESENTATIONS AND INVITED TALKS

2019 March The 46th Winter Conference in Statistics, Hemavan, Sweden Title: *Machine learning methods for functional data analysis*
Contributed talk

2018 December The 11th International Conference on Computational and Methodological Statistics, University of Pisa, Italy
Title: *Machine learning methods for initial orthonormal basis selection for functional data*
Invited talk

November Seminar, Department of Mathematics and Statistics, University of Cyprus, Nicosia
Title: *A Slepian model for moving average processes driven by Laplace motion*
Invited talk.

November Workshop on Financial Econometrics, Örebro, Sweden
Title: *The matrix valued volatility models – stochastic covariance models*
Invited talk.

September Joint meeting of the Italian Mathematical Union, the Italian Society of Industrial and Applied Mathematics and the Polish Mathematical Society, Wrocław, Poland
Title : *Matrix valued Gamma distributions, their group property and related stochastic processes*
Invited talk

June The 6th European Seminar on Computing, Pilsen, Czech Republic
Title: *Computation of Distributions of Samples Taken at Random Events*
Plenary Talk
Title: *Size of an excursion set of a Gaussian field*
Invited Talk

April Workshop: *Can Stochastic Geometry handle Dynamics of Risk Management?*, Lund University, Sweden
Title: *Spatial wave size for Gaussian random fields*
Invited talk.

2017 December The 10th International Conference on Computational and Methodological Statistics, University of London, UK
Title: *Gamma distributed covariance matrices and their moments*
Invited talk

September Statistische Woche 2017 (German Statistical Week), Rostock, Germany

Title: *Singular matrix gamma distribution*

Invited talk

May Mathematical Statistical Seminar at the Department of Economics and Statistics, Linnaeus University, Växjö, Sweden

Title: *Statistics at random events – theory and applications*

Invited talk

April Mathematical Statistics Seminar at the Department of Mathematics, Stockholm University, Sweden

Title: *From negative binomial process to functional autoregressive gamma processes and a Wright process*
Invited talk

April Mathematical Statistics Seminar at the Centre for Mathematical Sciences, Lund University, Sweden

Title: *Functional autoregressive gamma processes and a Wright process*

Invited talk

March Seminar of the Department of Mathematics, Wrocław University of Science and Technology, Poland

Title: *From the Banach theorem through Palm distributions to Statistics on random events, theory and application*

Invited talk

March Winter Conference in Statistics 2017, Åre, Sweden

Title: *An autoregressive functional model with gamma processes as marginals*

Contributed talk

2016 December The 9th International Conference on Computational and Methodological Statistics, University of Seville, Spain

Title: *Third cumulant for multivariate aggregate claim models*

Invited talk

September Statistische Woche 2016 (German Statistical Week), Augsburg, Germany

Title: *A novel weighted likelihood estimation with empirical Bayes flavor*

Invited talk

September Workshop on Migration Algorithms–Swedish Migration Agency, Malmö, Sweden

Title: *Multivariate spatial econometrics models*

Invited talk

August Smögen Workshop on Spatial and Spatio-temporal Models, Hierarchical Modeling and Model Selection, Smögen, Sweden

Title: *A multivariate spatial model with an intra-location feedback effect*

Invited talk

June International Conference on Event-based Control, Communication, and Signal Processing (EBCCSP), Kraków, Poland

Title: *Distributions at random events*

Invited talk

April Workshop on Spatio-Temporal Statistics, Imperial College London

Title: *Event based distributions for spatio-temporal random fields*

Invited talk

March Statistical Seminar, Chalmers University

Title: *Event based statistics for dynamical random fields*

Invited talk

2015 June Aarhus Conference on Probability, Statistics and Their Applications, Aarhus University

Title: *Tails, leverage, and dependence in the A-PARCH model with generalized Laplace noise*

May Statistical Methods for Dynamical Stochastic Models, Dynstoch, Lund, Lund University

Title: *Dynamical models and statistical inference for random fields*

Invited talk

May Probability Theory and Applications Seminar, Technical University of Gdańsk, Poland

Title: *Rice formula, Slepian models and biased sampling distributions for random processes and fields*

Invited talk

March Bayes@Lund 2015, Miniconference on Bayesian methodology, Lund University

Title: *Bayes from a frequentist point of view*

Invited talk

March ICEE 2015 : XIII International Conference on Economics and Econometrics, Los Angeles

Title: *Leverage Effect For Volatility With Generalized Laplace Error* jointly with Farrukh Javed, Statistics, Lund University

2014 August New challenges in spatial and spatio-temporal modeling – a Smögen workshop
 Title: *Slepian models for moving averages driven by a non-Gaussian noise* jointly with Igor Rychlik and Jonas Wallin, Chalmers University, Gothenburg

June Flint International Statistics Conference, Flint, Kettering University
 Title: *Random processes driven by second order Lévy motions* jointly with Farrukh Javed, Statistics, Lund Univiersity
 Title: *Sample path asymmetries in random processes driven by a second-order Lévy Motion* jointly with Anasstasia Baxevani, Mathematics, the University of Cyprus

April Bayes@Lund 2014, The miniconference on Bayesian methodology.
 Title: *Bayesian approach, non-observed variables, and collecting long term data*
 Invited talk

March The 3rd International Commercial Vehicle Technology Symposium, University of Kaiserslautern
 Title: *Laplace model for multi-axial responses in fatigue analysis of a cultivator frame* jointly with Johan Karlsson, Fraunhofer-Chalmers Centre and Igor Rychlik, Chalmers University of Technology

2013 December The 6th International Conference of the ERCIM WG on Computational and Methodological Statistics, London, 14-16 December 2013.
 Title: *Slepian model for moving averages driven by a non-Gaussian noise* jointly with Jonas Wallin, Mathematical Statistics, Lund
 Title: *Volatility models and their applications* jointly with Farrukh Javed, Statistics, Lund
 Title: *Laplace moving average processes and their spectral representation* jointly with Anasstasia Baxevani, Mathematics, the University of Cyprus

September Statistics Seminar, Linköping University, Sweden
 Title: *Recent development in non-Gaussian modeling with applications*, Invited presentation.

January Mathematical Statistics Seminar, Centre for Mathematical Sciences, Lund University, Sweden
 Title: *Multivariate and spatial-temporal stochastic models for assessing reliability of mechanical systems*, Invited presentation.

2012: **September** Conference on *Time-series analysis in marine science and applications for industry*, Brest, France
 Title: *Laplace Distribution Based Stochastic Models*, Invited presentation.

August Statistics Department Annual Conference Kivik, Sweden
 Title: *Teaching Undergraduate Statistics - American Experience*, Invited presentation.

2011: **September** Joint Statistical Seminars, Umeå University, Sweden
 Title: *Non-Gaussian SPDE based random fields*, Invited presentation.

August the 58th ISI World Statistics Congress, Dublin, Ireland
 Title: *Modeling Lagrange sea waves by Laplace moving averages*, Invited presentation.

May Workshop on Ergodic Theory and Dynamical Systems, Lund, Sweden
 Title: *Stationary fields driven by Laplace noise*, Invited presentation.

May Hugo Steinhaus Symposium, Wroclaw, Poland
 Title: *Spatio-temporal stochastic models with embedded deterministic dynamics*, Invited presentation.

April Workshop on: Statistical approaches to down- and upscaling in climate models, Lund, Sweden
 Title: *Spatio-temporal stochastic models with embedded deterministic dynamics*, Invited presentation.

March MERGE Annual Meeting, Asa, Sweden
 Title: *Spatio-temporal fields with non-Gaussian features and non-linear dynamics*, Invited presentation.

2010: **August** Workshop on *Spatial and spatio-temporal models in science, engineering and medicine*, Smögen, Sweden
 Title: *Spectral representation and ergodic theorem for stationary process driven by generalized Laplace distributions*, Invited talk.

2009: **November** MACSI Seminar, University of Limerick, Ireland
 Title: *How big are big waves? - practicing statistics on the sea surface*, Invited talk.

May Conference on Applied Statistics in Ireland, Mullingar, Ireland
 Title: *How big are big waves? - practicing statistics on the sea surface*, Keynote talk.

2008: **December** Workshop: Stochastic Methods In Science and Technology, Wroclaw, Poland
 Title: *Ergodic properties of stable and infinitely divisible processes*, Invited talk.

November Joint Statistical Seminars, Umeå University
 Title: *From Negative Binomial Process to Spatio-temporal Models driven by Laplace Motion*

September 21st Marian Smoluchowski Symposium on Statistical Physics, Zakopane, Poland
 Title: *On stochastic self-similarity and approximations of fractional Brownian and Laplace motions*, Invited talk.

August Workshop on random models in science, engineering and medicine, Smögen, Sweden
 Title: *A class of non-Gaussian random fields*, Invited talk.

July International Workshop on Applied Probability, Université de Technologie de Compiègne, France
 Title: *Envelope crossing distributions for random fields*, Invited talk.

April Workshop on Spatio-Temporal Stochastic Models, Göteborg-Varberg, Sweden
 Title: *A class of non-Gaussian second order spatio-temporal models*, Invited talk.

February Statistics Seminar, University of Washington, Seattle
 Title: *Envelope crossing distributions for random fields*

February Statistics Seminar, University of Nevada, Reno
 Title: *Envelope crossing distributions for Gaussian fields*

January Probability and Statistics Seminar, Uppsala University
 Title: *Negative Binomial Process – Genesis, Properties and Applications*

2007: January 2007 Indiana Roundtable on Computational Proteomics, Indianapolis
 Title: *Alignment methods for proteomics spectra*, Invited talk.

2006: November Seminar, Department of Statistics, Purdue University, West Lafayette
 Title: *From Negative Binomial Lévy Process to Fractional Laplace Motion*

October 1020th AMS Meeting; University of Cincinnati, Cincinnati, Ohio
 Title: *Approximations of fractional Brownian motion and gamma process*

June Invited Talk at Extremes in Action; Symposium in honor of Georg Lindgren, Lund University, Sweden
 Title: *Lamperti transform of fractional Brownian motion*, Invited talk.

April Probability Colloquium, University of Cincinnati
 Title: *Genomics, microarray analysis and mathematical statistics*

2005: November Seminar, Department of Statistics, Purdue University, West Lafayette
 Title: *Max-Log Monte Carlo Solution to the Inverse Problem*

June Colloquium, Department of Mathematical Statistics, Chalmers University of Technology, Göteborg, Sweden
 Title: *Monte Carlo Solution to the Inverse Problem*

June 30th Conference on Stochastic Processes and Applications, Santa Barbara.
 Title: *Negative Binomial Lévy Process and Geometric Self-similarity*

February Seminar, Computer Vision Laboratory, University of Nevada, Reno
 Title: *Monte Carlo Inverse – Nonlinear Solution to the Inverse Problem*

2004: October Colloquium, Department of Mathematics and Statistics, University of Nevada, Reno
 Title: *Max-Log solution to inverse problems*

February Colloquium, Department of Mathematics and Statistics, University of Nevada, Reno
 Title: *Ocean Waves, Stock Prices and Heavy Tails: Some Statistical Aspects of Stochastic Modeling*

2003: August Joint Statistical Meetings, San Francisco, California
 Title: *A log-Laplace growth rate model*.

April Colloquium, Depart. of Statistics and Probability, Michigan State University, E. Lansing
 Title: *Laplace Distributions*

March Colloquium, Department of Mathematics and Statistics, Bowling Green State University, Ohio
 Title: *Generalized Laplace Distributions - an alternative to heavy tails*

February Colloquium, Department of Mathematics, San Francisco State University, California
 Title: *From Banach's Theorem to Rice's Formula*

January Colloquium, Depart. of Mathematical Sciences, Western Washington University, Bellingham
 Title: *How to Model the Sea Surface - from Deterministic to Random Waves*

2002: June OMAE 2002, 21st International Conference on Offshore Mechanics and Arctic Engineering, Oslo, Norway,
 Title: *Statistical properties of envelope field for Gaussian sea surface*

January Presentation at Eli Lilly Corp. Workshop on Bootstrap Methods in Clinical Trials
 Title: *Why to use bootstrap?*

2001: October Colloquium, Department of Mathematical Statistics, Lund University, Sweden
 Title: *Asymmetric Laplace Laws*

September Colloquium, Department of Mathematical Statistics, Chalmers University of Technology, Sweden
 Title: *Laplace Distributions and their Generalizations*

2000: October Colloquium, Department of Mathematics, University of Nevada, Reno
 Title: *Banach Theorem, Area and Coarea Theorem, Rice Formula - a View toward Applications*.

August Stat 2000, International Conference on Mathematical Statistics, Szklarska Poreba, Poland,
 Title: *The Laplace distribution and generalizations. A revisit with new applications*

June Applied Probability Workshop, University of Lund, Sweden, (invited lecture)
 Title: *Laplace motion and related stochastic processes*

1999: May the 9th International Offshore and Polar Engineering Conference, (invited talk), Brest, France.
 Title: *How big are the big waves?*

1998: November Colloquium, Department of Statistics and Probability, Michigan State University, E. Lansing,
 Title: *How big are the big waves?*

October Colloquium, Department of Mathematics, University of Tennessee, Chattanooga,
 Title: *Velocities for random sea surfaces*

September Statistics Seminar, Department of Mathematics, Indiana University, Bloomington,
 Title: *Generalized Rice's formula for random fields*

July Workshop, Center for the Mathematical Sciences, University of Wisconsin, Madison,
 Title: *Computation of long-run distributions for stochastic fields*

April Monthly Meeting of Local Chapter of American Statistical Association, Indianapolis
 Title: *Stochastic modeling of random seas*

March Colloquium, Department of Statistics, University of North Carolina at Chapel Hill,
 Title: *Long-run distributions for Gaussian seas*

1997: November Mathematics Colloquium, Rose-Hulman Institute of Technology, Terre Haute, Indiana,
 Title: *Exact distributions for waves in Gaussian sea*

July the 18th IFIP TC7 Conference on System Modelling and Optimization, (invited talk – Session on
 Stochastic Analysis, Processes and Systems), Detroit, Michigan.
 Title: *Stochastic modeling of vertical bending moment in a ship.*

June Colloquium, Department of Mathematical Statistics, University of Lund, Sweden
 Title: *Resampling permutations in linear regression*

1996: October 50th Anniversary Commemorative Conference, Department of Statistics, University of North
 Carolina, Chapel Hill
 Title: *On some classes of operator stable laws.*

October 915th AMS Meeting, Chattanooga, Tennessee
 Title: *Geometric stable laws through series representations.*

August 4th World Congress of the Bernoulli Society, Vienna, Austria
 Title: *On estimation for a binary channel.*

August Stable Processes and other Heavy Tailed Models for Highly Volatile Phenomena, Wrocław, Poland
 Title: *Geometric stable processes and their applications.*

May Colloquium, Department of Mathematics, University of Tennessee, Chattanooga,
 Title: *On Levy-Khintchine representation of geometric stable distributions*

February Colloquium, Department of Mathematics, University of Tennessee, Chattanooga,
 Title: *Estimating distortion in a Bernoulli channel*

1995: March Statistics and Probability Seminar, University of Cincinnati, Ohio,
 Title: *Strong Invariance Principle for Stable Laws*

March Mathematics Colloquium, GM College, Flint, Michigan,
 Title: *Resampling for Long-Tailed Errors*

February Colloquium, Department of Mathematics, University of Tennessee, Chattanooga,
 Title: *Bootstrap Methods in Regression Context*

1994: November Colloquium, Department of Statistics, University of Illinois, Urbana/Champaign,
 Title: *Bootstrap for Long-Tailed Distributions*

October Colloquium, Depart. of Statistics and Probability, Michigan State University, East Lansing,
 Title: *Estimation for Binary Symmetric Channel*

September Colloquium, Department of Statistics, Purdue University, West Lafayette, Indiana,
 Title: *Resampling Permutation in Linear Regression*

June 3rd World Congress of the Bernoulli Society and Annual Meeting of IMS, Chapel Hill, North Carolina.
 Title: *Almost sure and conditional invariance principle in non-Gaussian stable case.*

1993: March Spring Meetings of the Biometric Society ENAR, Philadelphia, Pennsylvania.
 Title: *A reliable interactive resampling for multiple linear regression.*

August Joint Statistical Meetings, Boston, Massachusetts
 Title: *Bootstrap for time series analysis.*

March 24-th Symposium on the Interface, College Station, Texas.
 Title: *Approximately exact methods in regression. (invited paper with R. LePage)*

1991: May VI-th National Conference on Probability Theory, Warsaw, Poland.

Title: *Ergodic properties of infinitely divisible processes*.

1990: June Workshop on Stable Processes, Stefan Banach International Mathematical Center at Warsaw, Poland.

Title: *Ergodicity, weak mixing and mixing of stable processes*.

1987: June Probability Theory on Vector Spaces, IV-th International Conference in Lańcut, Poland.

Title: *On existence of ergodic Hilbert transform*.

FUNDING AND GRANT APPLICATIONS

2013-2018 Swedish Research Council: *Dynamical stochastic models for efficient spatial analysis of linkages in financial markets*, Statistics in the Empirical Sciences, collaborative grant jointly with Prof. Hossein Asgharian, 4 year grant, awarded amount: SEK 4.16mln.

2013-2017 Riksbankens Jubileumsfond: *Impacts of multi-scale macroeconomic variables on market risks*, lead applicant, 3 year grant, awarded amount: SEK 3.2mln.

2012 Science Foundation Ireland: *Applied mathematical modelling applied to enterprise, science and technology*, co-applicant Workpackage 3: Uncertainty/Stochastics (one of four workpackages), Stephen O'Brien - lead applicant, Amount: EUR 2.1mln.

2009-2011 Science Faculty Research Fund: *Collaboration between Mathematical Statistics and BECC/MERGE Strategic Research Areas*, SEK 180000.

2008-2011 Swedish Research Council: *Spatio-temporal second order non-Gaussian models with environmental and engineering applications*, 3 year grant, awarded amount: SEK 1.9 mln.

2005 Indiana University - Purdue University interdisciplinary grant proposal: *Integration Disparate and Multivariate Data for Biomarker Discovery*, by Podgórski, K. and Ragg, S., NIH Initiatives Seed Grant, awarded amount: \$ 90000.

2001: • Indiana University - Purdue University Study in a Second Discipline Grant, *Stochastic Modeling and Statistical Methods for Nonlinear Random Waves*, awarded amount: \$ 6000.

• Indiana University - Purdue University Interdisciplinary Collaboration Grant: *Statistical Reliability of the Respiratory Therapy Credentialing Examinations* Cullen, D., Podgórski, K., Van Scoder, L., awarded amount: \$10000.

2000: • Purdue Research Foundation Summer Grant: *Laplace Distribution and its Generalizations*, awarded amount: \$6000.

• Indiana University - Purdue University Incentive Fund for Curricular Innovation and Improvement: *Statistical Consulting Laboratory* Ernst, M., Podgórski, K., awarded amount: \$20000.

1999: • IU Overseas Conference Fund Grant, to attend ISOPE 1999, Brest, France, awarded amount: \$1800.

• Indiana University - Purdue University Proposal Development/Grant Writing Fellowship, *Statistical Distributions for Nonlinear Sea Surface*, awarded amount: \$6000.

1998: • Purdue Research Foundation Summer Faculty Grant, *Long Run Distributions for Irregular Sea Surface*, awarded amount: \$5000.

• Summer Internship in Probability and Stochastic Processes, University of Wisconsin-Madison, awarded amount: \$6800.

NON-PROFESSIONAL SKILLS, INTERESTS AND ACTIVITIES

- native Polish, fluent English, good understanding of spoken and written Russian, basic but improving Swedish, interests in philosophy, physics, nature of mind.