

Publikationslista Patrik Albin

On Extremal Theory for Nondifferentiable Stationary Processes, doktorsavhandling, inst f mat stat LU o LTH, december 1987;

on extremal theory for stationary processes, *Ann. Probab.* **18** (1990) 92-128;

on the general law of iterated logarithm with application to selfsimilar processes and to Gaussian processes in \mathbb{R}^n and Hilbert space, *Stochastic Process. Appl.* **41** (1992) 1-31;

extremes and crossings for differentiable stationary processes with application to Gaussian processes in \mathbb{R}^m and Hilbert space, *Stochastic Process. Appl.* **42** (1992) 119-147;

upper and lower classes for Gaussian random fields and the general LIL, *Teor. Verogatnost. i Primenen.* **37** (1992) 5-10 [på ryska];

extremes of totally skewed stable motion, *Statist. Probab. Lett.* **16** (1993) 219-224;

extremes of diffusions over fixed intervals, *Stochastic Process. Appl.* **48** (1993) 211-235;

on the upper and lower classes for a stationary Gaussian stochastic process, *Ann. Probab.* **22** (1994) 77-93;

on LIL behaviour for moving averages of some infinitely divisible random measures, *Stochastic Process. Appl.* **49** (1994) 99-110;

upper and lower classes for L^2 - and L^p -norms of Brownian motion and norms of α -stable motion, *Stochastic Process. Appl.* **58** (1995) 91-103;

minima of H -valued Gaussian processes, *Ann. Probab.* **24** (1996) 788-824;

extremes for smooth nonanticipating moving averages of totally skewed α -stable motion, *Statist. Probab. Lett.* **36** (1997) 289-297;

on extremal theory for self-similar processes, *Ann. Probab.* **26** (1998) 743-793;

a note on Rosenblatt distributions, *Statist. Probab. Lett.* **40** (1998) 83-91;

extremes of totally skewed α -stable processes, *Stochastic Process. Appl.* **79** (1999) 185-212;

asymptotic behaviour of conditional laws and moments of α -stable random vectors, with application to upcrossing intensities (med M.R. Leadbetter). *Ann. Probab.* **27** (1999) 1468-1500;

extremes and upcrossing intensities for \mathbf{P} -differentiable stationary processes, *Stochastic Process. Appl.* **87** (2000) 199-234;

on extremes and streams of upcrossings, *Stochastic Process. Appl.* **94** (2001) 271-300;

on a test statistic for linear trend (with D. Jaruskova), *Extremes* **6** (2003) 247-258;

on overload in a storage model, with a self-similar and infinitely divisible input (with G. Samorodnitsky), *Ann. Appl. Probab.* **14** (2004) 820-844;

on sampling of stationary increment processes, *Ann. Appl. Probab.* **14** (2004) 2016-2037;

extreme value theory, In: *Encyclopedia of Actuarial Science, Vol. 2*, J.L. Teugels, B. Sundt Ed:s., pp. 650-654, Wiley (2004);

on lower tail probabilities of positive random sums, *Extremes* **7** (2004) 199-220;

recension av "V.I. Pitebarg: High excursions for nonstationary generalized chi-square processes. Stochastic Process. Appl. 53 (1994) 307-337", *Math. Rev.* **95j** (1995) 60079;

recension av "Dan Yu: Asymptotic behavior of the estimates of higher order spectra under truncated window. Systems Sci. Math. Sci. 8 (1995) 37-45", *Math. Rev.* **96e** (1996) 62164;

recension av "M.A. Arcones: On the law of iterated logarithm for Gaussian processes. J. Theoret. Probab. 8 (1995) 877-903", *Math. Rev.* **96h** (1996) 60052;

recension av "R. Giuliano Antonini: On the asymptotic behaviour of stationary Gaussian processes. Ann. Math. Blaise Pascal 2 (1995) 35-42", *Math. Rev.* **96k** (1996) 60095;

recension av "J. Steinebach and V.R. Eastwood: Extreme value asymptotics for multivariate renewal processes. J. Multivariate Anal. 56 (1996) 284-302", *Math. Rev.* **97f** (1997) 60058;

recension av "M.A. Lifshits: On the lower tail probabilities of some random series. Ann. Probab. 25 (1997) 424-442", *Math. Rev.* **98b** (1998) 60100;

recension av "R.J. Adler and G. Samorodnitsky: Level crossings of absolutely continuous stationary symmetric α -stable processes. Ann. Appl. Probab. 7 (1997) 460-493", *Math. Rev.* **98f** (1998) 60072;

recension av "G. Haiman, N. Mayeur, V. Nevzorov and M.L. Puri: Records and 2-block records of 1-dependent stationary sequences under local dependence. Ann. Inst. H. Poincar Probab. Statist. 34 (1998) 481-503", *Math. Rev.* **99i** (1999) 60069;

recension av "C. Berzin, J.R. León and J. Ortega: Level crossings and local time for regularized Gaussian processes. Probab. Math. Statist. 18 (1998) 39-81", *Math. Rev.* **99i** (1999) 60087;

recension av "G. Haiman: Upper and lower bounds for the tail of the invariant distribution of some AR(1) processes. Asymptotic methods in probability and statistics (Ottawa, ON, 1997), 723-730, North-Holland, Amsterdam, 1998." *Math. Rev.* **99k** (1999) 60132;

recension av "N. Cappuccio, M. Ferrante and G. Fonseca: A note on the stationarity of a threshold first-order bilinear process. Statist. Probab. Lett. 40 (1998) 379-384", *Math. Rev.* **99k** (1999) 62154;

recension av "J. Hüsler and V. Piterbarg: Extremes of a certain class of Gaussian processes. Stochastic Process. Appl. 83 (1999) 257-271", *Math. Rev.* **00h** (2000) 60057;

recension av "J.-M. Azaïs, C. Cierco-Ayrolles and A. Croquette: Bounds and asymptotic expansions for the distribution of the maximum of a smooth stationary Gaussian process. Probab. Statist. 3 (1999) 107-129", *Math. Rev.* **01f** (2001) 60055;

recension av "M. Braverman: Suprema of compound Poisson processes with light tails. Stochastic Process. Appl. 90 (2000) 145-156", *Math. Rev.* **01j** (2001) 60099;

recension av “G. Hooghiemstra and H.P. Lopuhaä: An extremal limit theorem for the argmax process of Brownian motion minus a parabolic drift. *Extremes* 1 (2000) 215-240”, *Math. Rev.* **01m** (2001) 60119;

recension av “M.B. Marcus: Probability estimates for lower levels of certain Gaussian processes with stationary increments. *High dimensional probability II*, Progr. Probab. 47 (2000) 173-179, Birkhäuser Boston”, *Math. Rev.* **02h** (2002) 60075;

recension av “D. Neuenschwander: Petrov’s law of the iterated logarithm on simply connected nilpotent Lie groups. *Publ. Math. Debrecen* 60 (2000) 23-28”, *Math. Rev.* **03b** (2003) 60015;

recension av “Marco Ferrante, Giovanni Fonseca, Paolo Vidoni: Geometric ergodicity, regularity of the invariant distribution and inference for a threshold bilinear Markov process. *Statist. Sinica* 13 (2003) 367-384”, *Math. Rev.* **04b** (2004) 60173;

recension av “Zhengyan Lin, Wensheng Wan, Yong-Kab Choi: Strassen-type Laws of Iterated Logarithm for a Fractional Brownian Sheet. *Stochastic Anal. Appl.* 22 (2004) 193-210”, kommer i *Math. Rev.*

Göteborg den 7 februari 2005

Patrik Albin