Oleksandr (Alexander) G. Kukush

Date of birth: *23 May 1957*
Citizenship: *Ukraine*

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Degrees

June 2002	*Professor of Department of Mathematical Analysis*
May 1995	*Doctor of Mechanics & Mathematics Science, Institute of Mathematics of National Academy of Sciences of Ukraine, Kyiv, Thesis "Asymptotic properties of estimators for infinite-dimensional parameters of stochastic processes"*
May 1982	*Candidate of Science (Ph.D.), Kyiv Taras Shevchenko State University Thesis "Some problems of the weak convergence of measures on infinite-dimensional spaces" under supervision of Prof. Anatoliy Ya. Dorogovtsev*
June 1979	*Master of Sciences Diploma with honour Speciality: Mathematician, Educator Specialization: Mathematical Analysis Kyiv Taras Shevchenko State University, Faculty of Mechanics & Mathematics*

Employment

2026 –	*Leading scientific researcher of Department of Theory of Random Processes, Institute of Mathematics of National Academy of Sciences of Ukraine*
	2006 – Senior scientific researcher at Institute of Radiation Medicine of Medical Academy of Sciences of Ukraine
1998 –2023	*Professor at Taras Shevchenko University of Kyiv, Department of Mathematical Analysis, Faculty of Mechanics & Mathematics Obligatory courses developed and taught: – Mathematics (for students of Economy)*
	– Statistics and Econometrics I
	– Calculus I and II
	–Theory of measure and of integral.

– Functional analysis and integral equations.

– Statistical methods in non-life insurance (CT6) – lectures for actuarial students

– Probability theory (practical lessons)

Special courses developed and taught:

– Errors-in-variables regression models

– Nonparametric statistics

-Theory of optimal strategies in European and American options

-Spline functions in statistics

-Stochastic calculus in vector spaces

-Gaussian measures in Hilbert space

-Compact sets in spaces of sequences

-Popular mathematics for schoolchildren

2016 – 2022 Senior scientific researcher at Taras Shevchenko National University of Kyiv, Faculty of Mechanics & Mathematics

2001-2013, 2017-2022 Senior scientific researcher, National Aviation University, Kyiv

2008 – 2011 *Visiting Fellow at Faculty of Business and Economics, Katholieke Universiteit Leuven, Belgium*

2004 – 2005 Visiting Fellow at Faculty of Applied Economics, Katholieke Universiteit Leuven, Belgium

2002 Visiting Professor at Department of Applied Economics and Department of Mathematics,Katholieke Universiteit of Leuven, Belgium

2001 – 2002 Postdoctoral research fellowship at Department

of Electronic Engineerung, Katholieke Universiteit Leuven,

Belgium

2000 ***Assistant Professor at Institute of Statistics, Ludwig-Maximilian University, Munich, Germany***

1999 Professor at Academy of Foreign Trade, Kyiv. Developed and taught obligatory course Higher Mathematics

1993 – 1998 Associate Professor at Taras Shevchenko University of Kyiv, Department of Mathematical Analysis, Faculty of Mechanics & Mathematics

1987 – 1993 Assistant Professor at Taras Shevchenko University of Kyiv, Department of Mathematical Analysis, Faculty of Mechanics & Mathematics

1979 – 1987 Senior scientific researcher at Taras Shevchenko University of Kyiv, Faculty of Mechanics & Mathematics

Management and Administration

2020 – 2021 ***Member of the group of experts for estimation of efficiency of research activity of higher schools, order of Ministry of Education and Science N1111***

2020 – 2021 ***Member of the working group organized by NAS of Ukraine on mathematical modelling of problems related to the epidemic of coronavirus SARS-CoV-2 in Ukraine***

Membership in Scientific Organizations

1990 – Kyiv Mathematical Society

2004 – 2017 International Statistical Institute, elected member

1995 – 2002 American Mathematical Society

2004 – 2007 European Mathematical Society

1995 – 2005 Bernoulli Society for Probability Theory and Mathematical Statistics

Membership in Editorial Boards of Journals

2014 – 2022 Modern Stochastics: Theory & Applications
2013 – 2022 Theory of Probability and Mathematical Statistics
1995 – 2021 In the World of Mathematics

Scientific Interests

Mathematical Statistics
Statistics of Stochastic Processes
Biostatistics
Financial Mathematics
Actuarial Mathematics
Olympiad Mathematics

Seminars organized

1996 – 2022 Head of the scientific seminar "Asymptotic methods in Statistics" organized at Faculty of Mechanics & Mathematics, Taras Shevchenko National University of Kyiv, together with Professor R. E. Mayboroda

Supervision experience

14 doctoral students obtained Ph.D. degree under my supervision

- *Borovitska Anna (2005)*
- *Jönsson Henrik (2005, co-supervisor Professor Dmitrii Silvestrov)*
- *Chernikov Yuriy (2008)*
- *Polekha Mariya (2008)*
- *Malenko Andriy (2009)*
- *Shklyar Sergiy (2009)*
- *Gontar Olena (2009)*

- *Usoltseva Olena (2011)*
- *Repetatska Halyna (2012)*
- *Savchenko Andriy (2015)*
- *Tsaregorodtsev Yaroslav (2018)*
- *Chernova Oksana (2020)*
- *Senko Ivan (2017)*

Doctor degree obtained under my supervision

- *Shklyar Sergiy (2021)*

Awards and Grants

2008 *The title Honours Official of Education of Ukraine, given by the Ministry of Science and Education of Ukraine*

2006 *Taras Shevchenko Award for a cycle of scientific papers, according to decision of Research Council of Taras Shevchenko National University of Kyiv*

2009 *Memorable medal in the name of M.M. Bogolubov "For high level of scientific results in mathematical science*

2017-2018 *The best lecturer of the Faculty of Mechanics & Mathematics of Taras Shevchenko National University of Kyiv*

2018 *Badge "For scientific and educational achievements" from Ministry of Education and Science of Ukraine*

1997 Grant as Soros Associate Professor

2020-2022 Grant from the National Research Fund of Ukraine

Lectures at International Conferences

Plenary lecture at the conferences:

-International Conference *Modern Stochastics: Theory and Applications IV*, Kyiv, May 2018.

-*Stochastic Processes in Abstract Spaces*, Kyiv, October, 2015 (2 talks).

-3rd Conference *Mathematics for Life Sciences*, Rivne, September 2015.

-Humboldt Kolleg *Mathematics and Life Sciences: Possibilities, Interlacements and Limits*, Kyiv,

August 2010.

-International conference *Functional Methods in Approximation Theory, Operator Theory, Stochastic*

Analysis and Statistics-II, dedicated to the memory of A.Ya. Dorogovtsev, Kyiv, October 2004.

-6th International Conference on *Applied Informatics*, Eger, Hungary, January 2004,

-*Functional Methods in Approximation Theory, Operator Theory, Stochastic Analysis and*

Statistics, Kyiv, October 2001.

Invited lectures at the conferences:

--*Сучасні проблеми медицини сьогодення: роль лікаря в житті суспільства. Сучасні проблеми офтальмології*, Київ, лютий 2021 р.

--Загальні збори НАМН України *«Тридцять п'ять років Чорнобильської катастрофи: існуючі та майбутні дослідження радіологічних та медичних наслідків»*, Київ, квітень 2021 р.,

--Науково-практична конференція «*Екологічні та гігієнічні проблеми сфери життєдіяльності людини*», Київ, березень 2022 р.

--International Conference *Modern Stochastics: Theory and Applications V*, Kyiv, June 2021.

-*Limit theorems in Probability Theory, Number Theory and Mathematical Statistics.* International workshop in honour of Prof. V.V. Buldygin, Kyiv, October 2016 (2 co-authored talks).

-Baltic-Nordic-Ukrainian Summer School on Survey Statistics, Kyiv, August 2016.

-International Conference on *Probability, Reliability and Stochastic Optimization*, Kyiv, April 2015.

-Workshop *Mathematics for Life Sciences*, Kyiv, September 2012.

-The Barcelona International Conference on Advances in Statistics, Barcelona, Spain, June 2012.

-58th World Statistics Congress of the International Statistical Institute, Dublin, Ireland, August 2011.

- *Modern Stochastics: Theory and Applications II*, Kyiv, September 2010.

-Workshop *New Trends of Actuarial Research*, Kyiv, November 2008.

-22nd Nordic Conference on Mathematical Statistics, Vilnius, June 2008.

-International Summer School *Insurance and Finance: Science, Practice, and Education*, Foros, Crimea, Ukraine, June 2007.

-Fourth Total Least Squares and Errors-in-Variables Modeling Workshop, Leuven, Belgium, August 2006 (two lectures).

-International Summer School *Insurance and Finance: Science, Practice, and Education*, Foros, Crimea, Ukraine, June 2006.

-International Conference *Modern Stochastics: Theory and Applications,* dedicated to the memory Professor M.I. Yadrenko, Kyiv, June 2006 (two lectures).

-14th International Workshop on *Matrices and Statistics*, Auckland, New Zealand, March-April 2005.

-Conference *Recent Advances in Statistics*, Kanpur, India, January 2005.

-International conference *Functional Methods in Approximation Theory, Operator Theory, Stochastic*

Analysis and Statistics-II, dedicated to the memory of A.Ya. Dorogovtsev, Kyiv, October 2004 (two lectures).

-7th International Conference *Computer Data Analysis and Modeling: Robustness and Computer Intensive Methods,* Minsk, September 2004 (two lectures).

-Workshop on *Risk Analysis in Finance and Insurance*, Munich, June 2004.

-International *Gnedenko Conference*, Kyiv, June 2002.

-6th International School on *Mathematical and Statistical Methods in Economics, Finance and Insurance,* Laspi, Ukraine, September, 2002.

-INTAS workshop *Incomplete Markets and Weather Derivatives*, Berlin, February 2002.

-3rd International workshop on *TLS and Errors-in-Variables Modeling*, Leuven, Belgium, August 2001 (two lectures).

- Workshop *Risk in Accumulation Products*. New-York, January 1999.

Contributed lectures at the conferences:

- International Conference *Stochastic Equations, Limit Theorems and Statistics of Stochastic Processes* dedicated to the 100th anniversary of I.I. Gikhman. September 2018.

-International Conference *Modern Stochastics: Theory and Applications. IV* dedicated to the 100th anniversary of I.I. Gikhman, Kyiv, May 2018.

-17th International Conference dedicated to the memory of Academician Kravchuk, Kyiv, May 2016.

-*Health effects of the Chornobyl accident – 30 years aftermath*, Kyiv, April 2016.

-*Differential Equations, Computational Mathematics, Function Theory, and Mathematical Methods of Mechanics,* Kyiv, April 2014.

-2nd EUMLS Conference *Mathematics for Life Sciences*, Olenivka, Ukraine, September 2013.

-International workshop *Limit Theorems in Probability Theory and Asymptotic Statistics*, Uppsala,

Sweden, May 2013.

-*Modern Stochastics: Theory and Applications III*, Kyiv, September 2012.

-6th Conference in Actuarial Science and Finance in Samos, Greece, June 2010.

-13th International Congress on Insurance: Mathematics and Economics, Istanbul, May 2009.

-Workshop on Long-Range Dependence: from Calculus to Financial Applications, Kyiv, September 2009.

-Ukrainian Mathematical Congress, Kyiv, August 2009.

-International Conference *Stochastic Analysis and Random Dynamics*, Lviv, Ukraine, June 2009.

-2008 Barcelona Conference on Asymptotic Statistics, Bellaterra, Spain, September 2008.

-International School *Finance, Insurance and Energy Markets – Sustainable Development*, Västeras, Sweden, May 2008.

-8th International Conference *Computer Data Analysis and Modeling: Complex Stochastic Data and Systems*, Minsk, September 2007.

-International Conference *Skorokhod Space 50 Years On*, Kyiv, June 2007.

-Limit theorems and connected topics. Workshop dedicated to 60th anniversary of Prof. D.S. Silvestrov, Kyiv, February 2007.

-2nd World Congress *Aviation in the 21st Century, Safety in Aviation*, Kyiv, September 2005.

-25th European Meeting of Statisticians, Oslo, July 2005.

-Workshop *Numerical Methods of Statistics*, Prague, August 2004 (two lectures).

-International Conference on *Cybernetics and Information Technologies*, Systems and Applications, Orlando, Florida, USA, July 2004.

-8th International Vilnius Conference on *Probability Theory and Mathematical Statistics*. Vilnius, Lithuania, June 2002.

-International Conference *Sensors & Systems*, Saint-Petersburg, Russia, June 2002.

-2001 Taipei International *Quantitative Finance Conference*, Taiwan, Republic of China, July 2001.

-International School on *Mathematical and Statistical Applications in Economics*. Västerås, Sweden, January 2001.

-Conference *in Celebration of Wayne A. Fuller's 70th Birthday*. Ames, Iowa, USA, June 2001.

-German Open Conference on *Probability and Statistics*. Hamburg, March 2000.

-Workshop *Stochastic Methods in Finance, Insurance & Physics*. Munich, September 2000.

-Second International School on Actuarial and Financial Mathematics. Kyiv, June 1999.

-Conference in Balatonlelle, Hungary, on *Limit Theorems in Probability and Statistics*. June-July 1999.

-20th International Seminar on *Stability Problems for Stochastic Models*. Lublin-Naleczow, September 1999.

-52nd Session of *International Statistical Institute*. Helsinki, August 1999.

-3rd Ukrainian-Scandinavian Conference on *Probability Theory and Mathematical Statistics*. Kyiv, June 1999.

-First International School on *Actuarial and Financial Mathematics*. Kyiv, January 1998.

-7th Vilnius Conference on *Probability Theory* and 22nd *European Meeting of Statisticians*. Vilnius 1998.

-International Colloquium on *Applications of Mathematics* in memoriam Lothar Collatz. Hamburg, 1997.

-2nd Scandinavian-Ukrainian Conference on *Mathematical Statistics*. Umea, June 1997.

-6th International Vilnius Conference on *Probability Theory and Mathematical Statistics*. Vilnius 1993.

-International Conference on *Change Points in Random Processes and Fields*. Kyiv 1992.

-5th International Vilnius Conference on *Probability Theory and Mathematical Statistics*. Vilnius 1989.

-International Conference *Stochastic Optimization*. Kyiv 1984.

Poster presentations at the conferences:

-*Twenty-five Years after Chernobyl Accident. Safety for the Future*. Kyiv, April 2011.

-International scientific-practical conference *Hygienic Aspects of Radiation Safety Securing of Population Territories with Higher Radiation Level*, Saint-Petersburg, September 2008.

-16th Symposium of IASC on *Computational Statistics*, Prague, August 2004 (two presentations).

-Workshop *Recent Developments and Applications in the Statistical Analysis of Discrete Structures*. Munich, Germany, October 2001.

-International Symposium *Extreme Value Analysis: Theory and Practice*. Leuven, Belgium, August 2001.

-International Workshop *Statistics with Deficient Data*. Munich, July 2000.

Participation in the Conference organizing

- International Gnedenko Conference, Kyiv, 2002

(Session organizer)

- International conference Functional Methods in Approximation Theory, Operator Theory, Stochastic Analysis and Statistics-II, dedicated to the memory of A.Ya. Dorogovtsev, Kyiv, 2004

(Member of Program Committee)

- International conference Modern Stochastics: Theory and Applications, dedicated to the memory of Professor M.I. Yadrenko, Kyiv, 2006

- Fourth Total Least Squares and Errors-in-Variables Modeling Workshop, Leuven, Belgium, 2006

(Member of Program Committee)

- International Conference Modern Stochastics: Theory and Applications II, Kyiv, 2010

(Member of Program Committee)

- International Conference Modern Stochastics: Theory and Applications III, Kyiv, 2012

(Member of Program Committee)

- 59th World Statistics Congress of the ISI, Hong Kong, 2013

(Session organizer)

- International Conference on Probability, Reliability and Stochastic Optimization, Kyiv, 2015

(Member of Program Committee)

- International Conference Stochastic Processes in Abstract Spaces, Kyiv, October, 2015

(Member of Program Committee)

- International Conference Modern Stochastics: Theory and Applications. IV dedicated to the 100th anniversary of I.I. Gikhman, Kyiv, 2018

(Member of Program Committee)

- International Conference Stochastic Equations, Limit Theorems and Statistics of Stochastic Processes dedicated to the 100th anniversary of I.I. Gikhman, Kyiv, 2018

(Member of Program Committee)

- International Conference Modern Stochastics: Theory and Applications. V, Kyiv, 2021

(Member of Program Committee)

Publications

Books:

1.	***Planimetry. Geometry on plane.*** (Russian) "Alfa", Minsk, 1998. 593 pp. ISBN 9986-582-54-7 (with A. Nikulin & Yu. Tatarenko)
2.	***Geometry 7¯¯9. Profound course.*** (Ukrainian) "Perun", Kyiv, 1999. 270 pp. ISBN 966-569-085-X (with O. Nikulin)
3.	***Competitions of Young Mathematicians of Ukraine. Year 2003.*** (Ukrainian) "Osnova", Kharkiv, 2004, 120 pp. ISBN 966-02-0019-6 (with V.Borisova, V. Leifura, I. Mitelman, A. Olenko, and V. Yasinskii)
4.	***Theory of stochastic processes with applications to Financial Mathematics and Risk Theory.*** Springer, NY, 2009, 380 pp. ISBN 978-0-387-87861-4 (with D.Gusak, A.Kulik, Yu.Mishura, and A.Pilipenko)
5.	***Radiation risk estimation: based on measurement error models.*** De Gruyter, Berlin, 2017, 238 pp. ISBN 978-3-11-044180-2

	(with S. Masiuk, S. Shklyar, M. Chepurny, and I. Likhtarov)
6.	***Undergraduate Mathematics Competitions (1995-2016): Taras Shevchenko National University of Kyiv.*** Springer, NY, 2017, 228 pp. ISBN 978-3-319-58672-4

7. Gaussian Measures in Hilbert Space: Construction and Properties.

ISTE & *Wiley*, London & Hoboken, 2019, 243 pp.

ISBN 978-1-78630-267-0

8. *Functional Analysis and Operator Theory*. *Springer*, NY, 2024, 346 pp.

ISBN 978-3-031-56426-0

Papers:

1.	***Optimal choice of the regime of observations in a problem of estimating the mean.*** (Russian). Theory of Probability & Mathematical Statistics, No. 30 (1985). - P. 39-46. (with A. Ya. Dorogovtsev)
2.	***Stability theorems for sequences*** $\eta_{n+1} = f(\eta_n, \xi_{n+1})$ $\eta_{n+1} = f(\eta_n, \xi_{n+1})$ ***in Banach and metric spaces.*** (Russian) Theory of Probability & Mathematical Statistics, No. 33 (1986). - P. 47-57.
3.	***Asymptotic properties of estimators of nonlinear regression in Hilbert space.*** (Russian) Theory of Probability & Mathematical Statistics, No. 35 (1987). - P. 25-31. (with A.Ya. Dorogovtsev & N. Zerek)

4.	***Weak convergence of an estimator of an infinite-dimensional parameter to a normal distribution.*** (Russian) Theory of Probability & Mathematical Statistics, No. 37 (1988). - P. 45-51. (with A.Ya. Dorogovtsev & N. Zerek)
5.	***Asymptotic behavior of the solution of the Cauchy problem for a stochastic equation of parabolic type.*** (Russian) Ukrainian Mathematical Journal, 40, No. 2 (1988). - P. 136-142. (with A.Ya. Dorogovtsev)
6.	***Rate of convergence of a nonlinear regression estimator in an infinite-dimensional space in a model with dependent errors.*** (Russian) Theory of Probability & Mathematical Statistics, No. 38 (1989). - P. 83-88.
7.	***About the probability of large deviations of an estimator of a nonlinear regression parameter in Hilbert space.*** (Russian) Theory of Probability & Mathematical Statistics, No. 40 (1989). - P. 51-58.
8.	***Convergence in distribution of a normalized projective estimate for an infinite-dimensional parameter of linear regression.*** (Russian) Theory of Probability & Mathematical Statistics, No. 48 (1994). - P. 69-75.
9.	***Asymptotic normality of a projective estimator for an infinite-dimensional parameter of nonlinear regression.*** (Russian) Ukrainian Mathematical Journal, 45, No. 9 (1994). - P. 1348-1359.
10.	***Bayesian theory of joint resolving, recognition, detection and estimating of the signals.*** Radioelectronics & Communications Systems, 37, No.3 (1994). - P. 35-39. (with V. Kharchenko & G. Kosenko)
11.	***Convergence of multy-alternative subsequent threshold rule by correlated observations.*** Radioelectronics & Communications Systems, 37, No.5 (1994). - P. 6-10. (with G. Kosenko & V. Kharchenko)
12.	***Threshold choice in multy-alternative subsequent rule for given mean risk.*** (Radioelectronics & Communications

	Systems, 39, No.8 (1996). - P. 38-42. (with G. Kosenko & V. Kharchenko)
13.	***Asymptotic normality of estimators of the signal over observations of its nonlinear integral transformations.*** (Russian) Theory of Stochastic Processes, 18, No.2 (1996). - P. 171-175.
14.	***Asymptotic properties of a nonparametric intensity estimator of a nonhomogeneous Poisson process.*** (Russian) Cybernetics and Systems Analysis, 32, No.1 (1996). - P. 74-85. (with A. Ya. Dorogovtsev) Scopus
15.	***Asymptotic normality of the estimator of an infinite-dimensional parameter in the model with a smooth regression function.*** Mathematical Methods of Statistics, 5, No.3 (1996). - P. 343-356. Scopus
16.	***Asymptotic properties of estimators in nonlinear functional errors-in-variables models with dependent error terms.*** Probability Theory and Its Applications, 1997, 42, No.2 (1997). - P. 430-431. (with I. Fazekas) Scopus
17.	***Asymptotic properties of an estimator in nonlinear functional errors-in-variables models.*** Computers Math. Appl., 34, No.10. - P. 23-39. (with I. Fazekas) Scopus
18.	***Consistency of M-estimators constructed by concave weight function.*** (Russian) Theory of Probability & Mathematical Statistics, No. 57 (1998). - P. 11-18. (with B. Vainer)
19.	***Upper estimate for the decision moment in subsequent threshold multy-alternative decision rule.*** Radioelectronics & Communications Systems, Allerton Press Inc. (USA), 1998, No.12 (1998). - P. 41 - 48. (with G. Kosenko)
20.	***Summation procedure for the solution of object recognition obtained from radar systems.*** Radioelectronics and Communications Systems, No. 5 (1998). - P. 12-14. (with G. Kosenko)
21.	***Consistency and inconsistency of the weighted least***

	squares estimator in linear functional errors-in-variables models. Theory of Stochastic Processes, 20, No. 4. - P. 172-179. (with Yu. Martsynyuk)
22.	***Estimation of the error of differential methods for determination of coordinates in sputnik radar system.*** Radioelectronics and Communications Systems, No. 7 (1999). - P. 51-54. (with G. Kosenko & G. Lazarev)
23.	***Asymptotic properties of estimators in nonlinear functional errors-in-variables with dependent error terms.*** J. Math. Sci., 92, No. 3 (1998). - P. 3890-3895. (with I. Fazekas) Scopus
24.	***Optimal stopping strategies for American type option with discrete and continuous time.*** Theory of Stochastic Processes, 21, No. 1-2 (1999). - P. 71-79. (with D. Silvestrov)
25.	***On maximum likelihood estimator in a statistical model of natural catastrophe claims.*** Theory of Stochastic Processes, 21, No. 1-2 (1999). - P. 64-70.
26.	***Asymptotic properties in space and time of an estimator in nonlinear functional errors-in-variables models.*** Random Operators & stochastic Equations, 7, N0. 4 (1999). - P. 379-402. (with I. Fazekas, S. Baran, and J. Lauridsen) Scopus
27.	***A criterion for the consistency of the least squares estimator for a functional linear model with errors in variables.*** (Russian) Theory of Probability & Mathematical Statistics, No. 60 (1999). - P. 105-112. (with Yu. Martsynyuk)
28.	***Asymptotic properties of the estimator of intensity of inhomogeneous Poisson process in a combined model.*** (Russian) Theory Prob. Appl., 44, No. 2 (2000). - P. 273-292. Scopus, Q3 (with Yu. Mishura)

29.	***Recognition of the objects with registration of the main tactical characteristics of radar systems.*** Radiolectronics & Communication Systems, No.1 (2000). - P. 34-41. (with G. Kosenko)
30.	***On the Rosenthal inequality for mixing fields.*** Ukrainian Math. J., 52, No. 2. - P. 305-318. (with I. Fazekas & T. Tomacs)
31.	***Infill asymptotics inside increasing domain for the least squares estimator in linear models.*** Statistical Inference for Stochastic Processes, 3, No. 3 (2000). - P. 199-223. (with I. Fazekas) Scopus, Q4
32.	***Goodness-of-fit test in Nevzorov's model.*** Theory of Stochastic Processes, 23, 7, No. 1-2 (2001). - P. 203-214. (with Yu. Chernikov)
33.	***Skeleton approximations of optimal stopping strategies for American type options with continuous time.*** Theory of Stochastic Processes, 7, No.1-2, (2001). - P. 215-230. (with D. Silvestrov)
34.	***On an adaptive estimator of the least contrast in a model with nonlinear functional relations.*** Ukrainian Math. J., 53, No. 9 (2001). - P. 1445-1452. (with S. Zwanzig)
35.	***Threshold structure of optimal stopping domains for American type options.*** Theory of Stochastic Processes, 8, No.1-2, (2002). - P. 169-177. (with H. Jönsson & D. Silvestrov)
36.	***Asymptotic properties of the estimator of intensity of inhomogeneous Poisson field.*** Theory of Probability & Mathematical Statistics, No. 65 (2002). - P. 97-109. (with A. Stepanishcheva)
37.	***Consistent fundamental matrix estimator in a quadratic measurement error model arising in motion analysis.*** Computational Statistics & Data Analysis, 41, No. 1 (2002). - P. 3-18. (with I. Markovsky & S. Van Huffel) Scopus, Q3
38.	***Asymptotic efficiency of statistical estimators in a combined Poisson model.*** Theory of Probability &

	Mathematical Statistics, No. 68 (2003). - P. 72-85. (with Yu. Mishura)
39.	***Consistent estimation in the bilinear multivariate errors-in-variables model.*** Metrika, 57, No. 3 (2003). - P. 253-285. (with I. Markovsky & S. Van Huffel) Scopus, Q2
40.	***The efficiency of adjusted least squares in the linear functional relationship.*** J. of Multivariate Analysis, 87, No. 2 (2003). - P. 261-274. (with E.-O. Maschke) Scopus, Q2
41.	***Goodness-of-fit test in a polynomial errors-in-variables model.*** Ukrainian Math. J., 56, No. 4 (2004). - P. 527-543. (with C.-L. Cheng)
42.	***Consistency of element-wise weighted total least squares estimator in a multivariate errors-in-variables model AX=B.*** Metrika, 59, No. 1 (2004). - P. 75-97. (with S. Van Huffel) Scopus, Q2
43.	***Optimal pricing for American type options with discrete time.*** Theory of Stochastic Processes, 10, No.1-2, (2004). - P. 72-96. (with D. Silvestrov)
44.	***Three estimators for the Poisson regression model with measurement errors.*** Statistical Papers, 45, No. 3 (2004). - P. 351-368. (with H. Schneeweiss & R. Wolf) Scopus, Q4
45.	***On the computation of the structured total least squares estimator.*** Numerical Linear Algebra with Applications, No. 11 (2004). - P. 591-608. (with I. Markovsky & S. Van Huffel) Scopus, Q2
46.	***Consistent least squares fitting of ellipsoids***. Numerische Mathematik, 98, No. 1 (2004). - P. 177-194. . (with I. Markovsky & S. Van Huffel) Scopus, Q1
47.	***Consistent estimation in an implicit quadratic measurement error model.*** Computational Statistics & Data Analysis, 47, No. 1 (2004). - P. 123-147. . (with I. Markovsky & S. Van Huffel) Scopus, Q2
48.	***A note on matrix inequality for generalized means.*** Linear Algebra and Its applications, No. 388C (2004). - P. 289-294. (with H. Schneeweiss) Scopus, Q3

49.	***Correction of nonlinear orthogonal regression estimator.*** Ukrainian Math. J., 56, No. 8 (2004). - P. 1101-1118. (with I. Fazekas & S. Zwanzig)
50.	***Threshold structure of optimal stopping strategies for American type option. I.*** Theory of Probability & Mathematical Statistics, No. 71 (2004). - P. 113-123. (with H.Jönsson & D. Silvestrov)
51.	***Threshold structure of optimal stopping strategies for American type option. II.*** Theory of Probability & Mathematical Statistics, No. 72 (2005). - P. 42-53. (with H.Jönsson & D. Silvestrov)
52.	***Maximum likelihood estimators in a statistical model of natural catastrophe claims with trend.*** Extremes, 7, No. 4 (2004). - P. 309-337. (with Yu. Chernikov & D. Pfeifer) Scopus, Q4
53.	***Relative efficiency of three estimators in a polynomial regression with measurement errors.*** J. of statistical Planning & Inference, 127, No. 1-2 (2005). - P. 179-203. (with H. Schneeweiss & R. Wolf) Scopus, Q2
54.	***Statistical inference with fractional Brownian motion.*** Statistical Inference for Stochastic Processes, 8, No. 1 (2005). - P. 71-93. (with Yu. Mishura & E. Valkeila) Scopus, Q4
55.	***Methods of conflict probability evaluation for air traffic management system.*** Control Problems & Informatics, No. 1 (2005). - P. 88-97. (with V. Kharchenko & V. Vasylyev)
56.	***Consistency of the structured total least squares estimator in a multivariate errors-in-variables model.*** J. of Statistical Planning & Inference, 133, No. 2 (2005). - P. 315-358. (with I. Markovsky & S. Van Huffel) Scopus, Q2
57.	***Comparing different estimators in a nonlinear measurement error model. I.*** Mathematical Methods of Statistics, 14, No. 1 (2005). - P. 53-79. (with H. Schneeweiss) Scopus, Q4
58.	***Comparing different estimators in a nonlinear measurement error model. II.*** Mathematical Methods of

	Statistics, 14, No. 2 (2005). - P. 203-223. (with H. Schneeweiss) Scopus, Q4
59.	***Kriging and prediction of nonlinear functionals.*** Austrian J. of Statistics, 34, No. 2 (2005). - P. 175-184. (with I. Fazekas) Scopus, Q4
60.	***A generalized stochastic method for estimating the characteristics of potential conflicts of a controlled air traffic.*** Cybernetics & Systems Analysis, 41, No. 3 (2005). - P. 385-396. (with V. Kharchenko & V. Vasylyev)
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