

LIST OF PUBLICATIONS

A. Books

1. *Elementy Teorii Veroyatnostei i Matematicheskoi Statistiki*. [Elements of Probability Theory and Mathematical Statistics.] Ser. Nauchno-Tekhnicheskii Progress. [Scientific-Technological Progress.] Ukituvchi, Tashkent (1987), 208 pp. (in Russian).
2. *Limit Theorem under Testing Hypotheses*. UMK, Toruń (1996), 148 pp.

B. Articles in journals/Contributions to books

1. A refinement of certain theorems of the theory of branching random processes. *Trudy Tashkent. Gos. Univ.* 189 (1961), 55–63 (in Russian).
2. Large deviations for a class of distributions. *Limit Theorems of Probability Theory*, 55–68, Acad. Sci., Tashkent (1963) (in Russian).
3. Large deviations for a class of positive random variables. *Izv. Akad. Nauk UzSSR Ser. Fiz.-Mat. Nauk* 7 (1963) no. 1, 18–20 (in Russian).
4. A theorem on large deviations. *Theory Probability Math. Statist.*, 103–107, Nauka, Tashkent (1964) (in Russian).
5. On mathematical statistics in geochemical research. *Trudy Tashkent. Gos. Univ.* 273 (1966), 79–83 (in Russian with N. Losev).
6. Limit theorems for sums of independent two-dimensional random vectors. *Limit Theorems Statist. Inference*, 67–82, Fan, Tashkent (1966) (in Russian).
7. A limit theorem for lattice distributions. *Izv. Akad. Nauk UzSSR Ser. Fiz.-Mat. Nauk* 10 (1966), no. 1, 23–29 (in Russian).
8. On the estimator for the mean value of the direct descendants of a particle in branching process. *Teor. Veroyatnost. i Primenen.* 12 (1967), 363–369 (in Russian); translation in *Theor. Probab. Appl.* 12 (1967), 314–320.
9. A refinement of certain theorems on branching random processes. *Litovsk. Mat. Sb.* 7 (1967), 129–136 (in Russian with I. Badalbaev).
10. Limit theorems for a series scheme. *Limit Theorems and Probabilistic Processes*, 43–70, Fan, Tashkent (1967) (in Russian).
11. Local limit theorems with regard to large deviations. *Limit Theorems and Probabilistic Processes*, 71–88, Fan, Tashkent (1967) (in Russian).

12. Integral theorems for large deviations when the Cramér condition is violated. *Dokl. Akad. Nauk SSSR* 180 (1968), 279–281 (in Russian); translation in *Sov. Math., Dokl.* 9 (1968), 617–619.
13. Threshold theorem for an epidemic model. *Mat. Zametki* 3 (1968), 179–185 (in Russian); translation in *Math. Notes* 3 (1968), 115–119 (with A. Startsev).
14. Local limit theorems with regard to large deviations when Cramér’s condition is not satisfied. *Litovsk. Mat. Sb.* 8 (1968), 553–579 (in Russian).
15. Integral limit theorems with regard to large deviations when Cramér’s condition is not satisfied. I. *Teor. Veroyatnost. i Primenen.* 14 (1969), 51–63 (in Russian); translation in *Theor. Probab. Appl.* 14 (1969), 51–64.
16. Integral limit theorems with regard to large deviations when Cramér’s condition is not satisfied. II. *Teor. Veroyatnost. i Primenen.* 14 (1969), 203–216 (in Russian); translation in *Theor. Probab. Appl.* 14 (1969), 193–208.
17. Limit theorems that take into account large deviations when Cramér’s condition is violated. *Izv. Akad. Nauk UzSSR Ser. Fiz.-Mat. Nauk* 13 (1969), no. 6, 17–22 (in Russian).
18. Letter to the editors. *Teor. Veroyatnost. i Primenen.* 14 (1969), 561 (in Russian).
19. A local limit theorem for the number of renewals. *Litovsk. Mat. Sb.* 10 (1970), 109–119 (in Russian).
20. Letter to the editor: A remark on the paper ” Local limit theorems with regard to large deviations”. *Litovsk. Mat. Sb.* 10 (1970), 206 (in Russian).
21. On the role of the largest of the order statistics in the formation of a large deviation of a sum of independent random variables. *Dokl. Akad. Nauk SSSR* 193 (1970), 528–530 (in Russian); translation in *Sov. Math., Dokl.* 11 (1970), 972–974.
22. The asymptotic analysis of a stochastic model of an epidemic. *Teor. Veroyatnost. i Primenen.* 15 (1970), 97–105 (in Russian); translation in *Theor. Probab. Appl.* 15 (1970), 98–107 (with A. Startsev).
23. Convergence of sums of independent random vectors to the Wiener type multidimensional process. *Stochastic Processes and Related Problems, Part 1*, 71–83, Fan, Tashkent (1970) (in Russian with T. Mukhomor and G. Rahmanina).

24. Multidimensional local limit theorems with regard to large deviations. *Stochastic Processes and Related Problems, Part 1*, 46–60, Fan, Tashkent (1970) (in Russian with F. Dzahangirova).
25. Local limit theorems of special type with regard to large deviations. *Izv. Akad. Nauk UzSSR Ser. Fiz.-Mat. Nauk* 14 (1970), no. 1, 29–34 (in Russian).
26. Threshold theorems for a stochastic model of an epidemic with natural immunization. *Mat. Zametki* 8 (1970), 385–392 (in Russian); translation in *Math. Notes* 8 (1970), 686–690 (with G. Rahmanina).
27. Limit theorems for skewness and kurtosis statistics. *Dokl. Akad. Nauk SSSR* 198 (1971), 291–292 (in Russian); translation in *Sov. Math., Dokl.* 12 (1971), 784–785.
28. A limit theorem for a supercritical branching process. *Mat. Zametki* 9 (1971) 585–592 (in Russian); translation in *Math. Notes* 9 (1971), 338–350.
29. Asymptotic methods for problems in the mathematical theory of epidemics. *Adv. Appl. Prob.* 3 (1971), 225–226.
30. Limit distribution of the extreme terms of a variational series under conditions of large deviations for the sample mean. *Teor. Verojatnost. i Primenen.* 16 (1971), 118–131 (in Russian); translation in *Theor. Probab. Appl.* 16 (1971), 126–140.
31. The probabilities of large deviations for sums of two-dimensional random vectors. *Random Processes and Statistical Inferences*, No. 1, 18–33, Fan, Tashkent (1971) (in Russian with F. Dzahangirova).
32. An integral limit theorem for sums of independent two-dimensional random vectors with allowance for large deviations in the case when Cramér’s condition is not satisfied. *Stochastic Processes and Related Problems, Part 2*, 3–11, Fan, Tashkent (1971) (in Russian with L. Anorina).
33. A multidimensional integral limit theorem that takes into account large deviations. *Stochastic Processes and Related Problems, Part 2*, 25–35, Fan, Tashkent (1971) (in Russian with F. Dzahangirova).
34. Threshold theorems for a certain model of an epidemic with immunization. *Stochastic Processes and Related Problems, Part 2*, 73–79, Fan, Tashkent (1971) (in Russian with G. Rahmanina).
35. Unbiased estimators and statistical quality control. *Stochastic Processes and Related Problems, Part 2*, 80–85, Fan, Tashkent (1971) (in Russian with S. Hodzabagjan).

36. Limit theorems involving large deviations in \mathbb{R}^k . *Dokl. Akad. Nauk SSSR* 204 (1972), 554–556 (in Russian); translation in *Sov. Math., Dokl.* 13 (1972), 713–715 (with S. Sakojan).
37. Two limit theorems on nonidentically distributed summands. *Litovsk. Mat. Sb.* 12 (1972), no. 3, 147–156 (in Russian with S. Hodzabagjan).
38. An estimate of the rate of convergence in a certain limit theorem. *Random Processes and Statistical Inference*, No. 2, 73–76, Fan, Tashkent (1972) (in Russian with L. Kim).
39. A limit distribution for the time of duration of an epidemic in the case when its size is finite. *Random Processes and Statistical Inference*, No. 2, 84–88, Fan, Tashkent (1972) (in Russian with T. Mukhomor).
40. Some limit theorems for a general stochastic model of epidemics. *Mat. Zametki* 13 (1973), 709–716 (in Russian); translation in *Math. Notes* 13 (1973), 424–428.
41. Some comments on multidimensional local limit theorems. *Mat. Zametki* 14 (1973), 559–563 (in Russian); translation in *Math. Notes* 14 (1973), 878–880.
42. The moment of the first passage over a rising level by a supercritical Galton-Watson process. *Random Processes and Statistical Inference*, No. 3, 132–135, Fan, Tashkent (1973) (in Russian with I. Badalbaev).
43. Probabilities of large deviations in a certain scheme of an array. *Random Processes and Statistical Inference*, No. 3, 101–106, Fan, Tashkent (1973) (in Russian with L. Kim).
44. Local limit theorems on the size of an epidemic in the general probabilistic model of an epidemic. *Izv. Akad. Nauk UzSSR Ser. Fiz.-Mat. Nauk* 18 (1974), no. 1, 63–64 (in Russian with T. Mukhomor).
45. Large deviation limit theorems for sums of positive random variables. *Litovsk. Mat. Sb.* 14 (1974), no. 1, 149–163 (in Russian); translation in *Lith. Math. Trans.* 14 (1974), 114–126 (with S. Hodzabagjan).
46. Conditions under which the ladder epoch belongs to the domain of attraction of a stable law. *Random Processes and Statistical Inference*, No. 4, 118–123, Fan, Tashkent (1974) (in Russian with S. Tkachuk).
47. Estimation of the regulating parameter of an epidemic in a general stochastic model. *Random Processes and Statistical Inference*, No. 4, 108–117, Fan, Tashkent (1974) (in Russian with A. Startsev).

48. The non-symmetric problem of large deviations. *Izv. Akad. Nauk UzSSR Ser. Fiz.-Mat. Nauk* 1974, no. 6, 58–59 (in Russian with L. Kim).
49. Some limit theorems of renewal theory. *Teor. Veroyatnost. i Primenen.* 20 (1975), no. 2, 332–344 (in Russian); translation in *Theory Probab. Appl.* 20 (1975), 323–336.
50. On the asymmetrical problem of large deviations. *Teor. Veroyatnost. i Primenen.* 20 (1975), no. 1, 58–68 (in Russian); translation in *Theory Probab. Appl.* 20 (1975), 57–68 (with L. Kim).
51. A limit distribution of the duration of an epidemic. *Teor. Veroyatnost. i Primenen.* 20 (1975), no. 4, 821–833 (in Russian); translation in *Theory Probab. Appl.* 20 (1975), 805–818 (with T. Mukhomor).
52. Local limit theorems on the size of an epidemic in a general probabilistic model of epidemics. *Random Processes and Statistical Inference*, No. 5, 94–106, Fan, Tashkent (1975) (in Russian with T. Mukhomor).
53. An inequality for the probability of large deviations. *Limit Theorems and Mathematical Statistics*, 129–132, Fan, Tashkent (1976) (in Russian).
54. On a property of sums of independent random variables. *Teor. Veroyatnost. i Primenen.* 22 (1977), no. 2, 335–346 (in Russian); translation in *Theory Probab. Appl.* 22(1977), 326–338.
55. On the book of D. V. Manevich "Investigations of limiting distributions for mixing processes". *Izv. Akad. Nauk UzSSR Ser. Fiz.-Mat. Nauk* 1977, no. 3, 18–20 (in Russian with S. Sirazhdinov et al.)
56. On the maximal step of the distribution of the first ladder epoch. *Limit Theorems for Random Processes*, 100–105, Fan, Tashkent (1977) (in Russian).
57. Integral theorems for sums of ladder epochs. *Random Processes and Mathematical Statistics*, 110–122, Fan, Tashkent (1978) (in Russian).
58. Local theorems for sums of ladder epochs. *Limit Theorems, Random Processes and Their Applications*, 162–171, Fan, Tashkent (1979) (in Russian).
59. Renewal theorems in \mathbb{R}^d . *Teor. Veroyatnost. i Primenen.* 24 (1979), no. 3, 565–573 (in Russian); translation in *Theory Probab. Appl.* 24 (1980), 572–581.
60. Some properties of a ladder pair for a transient random walk. *Limit Theorems for Random Processes and Statistical Inference*, 141–144, Fan, Tashkent (1981) (in Russian).

61. Asymptotic properties of the distribution of an infinite quadratic form of Gaussian random variables. *Limit Theorems for Random Processes and Statistical Inference*, 144–160, Fan, Tashkent (1981) (in Russian with A. Startsev).
62. Some generalizations of renewal theorems in \mathbb{R}^d . *Limit Theorems for Random Processes and Related Problems*, 159–167 Fan, Tashkent (1982) (in Russian).
63. A local limit theorem in a Hilbert space. *Limit Theorems for Random Processes and Related Problems*, 167–171, Fan, Tashkent (1982) (in Russian with A. Startsev).
64. On the asymmetric large deviations problem in the case of a stable limit law. *Teor. Veroyatnost. i Primenen.* 28 (1983), no. 4, 637–645 (in Russian); translation in *Theory Probab. Appl.* 28 (1983), no. 4, 670–680.
65. Letter to the editors: "Some limit theorems of renewal theory" [*Teor. Veroyatnost. i Primenen.* 20 (1975), no. 2, 332–344]; *Teor. Veroyatnost. i Primenen.* 28 (1983), no. 4, 821 (in Russian).
66. A representation of the generating function of a ladder pair. *Random Processes and Mathematical Statistics*, 158–161, Fan, Tashkent (1983) (in Russian).
67. An invariant classification procedure. *Random Processes and Mathematical Statistics*, 161–169, Fan, Tashkent (1983) (in Russian with S. Shkolnik).
68. A family of probability distributions. *Mat. Zametki* 37 (1985), no. 4, 594–598 (in Russian); translation in *Math. Notes* 37 (1985), no. 3-4, 328–330 (with S. Shkolnik).
69. Some properties of the ratio of two random variables with stable distributions. *Izv. Akad. Nauk UzSSR Ser. Fiz.-Mat. Nauk* 1985, no. 1, 35–40 (in Russian with S. Shkolnik).
70. On a method of calculating moments of ladder heights. *Teor. Veroyatnost. i Primenen.* 30 (1985), no. 3, 535–538 (in Russian); translation in *Theory Probab. Appl.* 30 (1986), 569–572.
71. The domain of attraction of the joint distribution of a ladder pair in the case of a recurrent random walk. *Izv. Akad. Nauk UzSSR Ser. Fiz.-Mat. Nauk* 1985, no. 3, 32–35 (in Russian).
72. On the question of the asymptotic stability of estimates of a location parameter. *Statistics. Probability. Economics*, 80–86, Uchen. Zap. Statist., 49, Nauka, Moscow (1985) (in Russian with S. Goldfield).

73. A boundary problem for a nonrecurrent random walk. *Teor. Veroyatnost. i Primenen.* 31 (1986), no. 2, 362–367 (in Russian); translation in *Theory Probab. Appl.* 31 (1986), no. 2, 313–317.
74. Properties of mode of spectral positive stable distributions. *Stability problems for stochastic models (Varna, 1985)*, 69–78, Lecture Notes in Math., 1233, Springer, Berlin (1987) (with S. Shkolnik).
75. Moments of a ladder pair for a nonrecurrent random walk. *Asymptotic Methods in Mathematical Statistics*, 78–83, Fan, Tashkent (1987) (in Russian).
76. On a problem of estimating the parameters of a Weibull distribution. *Asymptotic Methods in Mathematical Statistics*, 84–91, Fan, Tashkent (1987) (in Russian with S. Yurovskaya).
77. A local theorem for boundary functionals. *Dokl. Akad. Nauk UzSSR* 1987, no. 9, 8–10 (in Russian with M. Khrimpach).
78. Some properties of symmetric stable distributions that are close to the normal distribution. *Teor. Veroyatnost. i Primenen.* 33 (1988), no. 1, 150–154 (in Russian); translation in *Theory Probab. Appl.* 33 (1988), no. 1, 139–144 (with S. Shkolnik).
79. The limit theorem for the uniform distribution on the circumference. *Wiss. Z. Tech. Univ. Dresden* 38 (1989), no. 1, 163–165 (with S. Goldfeld).
80. Remark on ε -distinguishability of alternatives. *Wiss. Z. Tech. Univ. Dresden* 38 (1989), no. 1, 167–168 (with S. Yurovskaya).
81. Some asymptotic properties of the stable laws. *Stability problems for stochastic models (Sukhumi, 1987)*, 229–238, Lecture Notes in Math., 1412, Springer, Berlin (1989) (with S. Shkolnik).
82. Some properties of estimates based on the principle of maximum a posteriori likelihood. *Izv. Akad. Nauk UzSSR Ser. Fiz.-Mat. Nauk* 1990, no. 5, 14–21 (in Russian with M. Sanginov).
83. Limit theorems for conditional distributions. *Asymptotic Problems in Probability Theory and Mathematical Statistics*, 56–69, Fan, Tashkent (1990) (in Russian with K. Mukhamedzhanov).
84. Exponential estimates for the probabilities of large deviations in a Euclidean space. *Asymptotic Problems in Probability Theory and Mathematical Statistics*, 70–79, Fan, Tashkent (1990) (in Russian).

85. On the choice of a model of a location-scale family. *Zavodskaja Laboratorija*, 56 (1991), no. 10, 78–84 (in Russian).
86. Limiting distributions for functionals of the convex hull generated by uniformly distributed variables. *Dokl. Akad. Nauk UzSSR*, 7 (1991), 8–9 (in Russian with I. Khamdamov).
87. Integral limit theorems for lacunary distributions. *Diskret. Mat.* 3 (1991), no. 3, 89–101 (in Russian); translation in *Discrete Math. Appl.* 2 (1992), no. 5, 533–546.
88. Lower bounds for large deviations in \mathbb{R}^d , $d > 1$. *Math. Nachr.* 154 (1991), 41–49.
89. Asymptotic estimation of integrals of certain random fields. *New Trends in Probability and Statistics, Vol. 1 (Bakuriani, 1990)*, 597–611, VSP, Utrecht (1991).
90. Theorems on large deviations for the time of the first crossing of an increasing level in a transient random walk. *Teor. Veroyatnost. i Primenen.* 38 (1993), no. 1, 71–78 (in Russian); translation in *Theory Probab. Appl.* 38 (1993), no. 1, 46–52.
91. Asymptotic properties of m -statistics of a special type. *Uzbek. Mat. Zh.* (1993), no. 2, 75–80 (in Russian with T. Mukhomor).
92. Some extremal problems of mathematical statistics. *Obozr. Prikl. Prom. Mat.* 1 (1994), no. 2, 179–213 (in Russian).
93. Some properties of convex hulls generated by homogeneous Poisson point processes in an unbounded convex domain. *Ann. Inst. Statist. Math.* 47 (1995), no. 1, 21–29.
94. Asymptotics of the Bayes risk in discrimination between normal and uniform location-scale families. *Math. Methods Statist.* 4 (1995), no. 3, 312–333.
95. Asymptotic properties of symmetric stable distributions with small index. *Proceedings of the XVI Seminar on Stability Problems for Stochastic Models, Part I (Eger, 1994)*. *J. Math. Sci.* 76 (1995), no. 2, 2299–2306 (with S. Shkolnik).
96. Limit theorems in testing stability. *Proceedings of the XVI Seminar on Stability Problems for Stochastic Models, Part II (Eger, 1994)*. *J. Math. Sci.* 78 (1996), no. 1, 95–101.
97. Extreme values of functionals characterizing stability of statistical decisions. *Computational Learning and Probabilistic Reasoning*, 295–307, Wiley, Chichester (1996).

98. On option pricing. *Econom. Mat. Methods* 33 (1997), no. 4, 166-171 (in Russian).
99. Applied aspects of the theory of mathematical options. *Obozr. Prikl. Prom. Mat.* 4 (1997), no. 4, 719-732 (in Russian with S. A. Nagaev).
100. Large deviation probabilities for sums of heavy-tailed dependent random vectors. Heavy tails and highly volatile phenomena. *Comm. Statist. Stochastic Models* 13 (1997), no. 4, 647-660 (with A. Jakubowski and A. Zaigraev).
101. Probabilities of large deviations of the sums of lattice random vectors when the original distribution has heavy tails. *Diskret. Mat.* 9 (1997), no. 3, 68-81 (in Russian); translation in *Discrete Math. Appl.* 7 (1997), no. 3, 313-326 (with A. Jakubowski and A. Zaigraev).
102. Data analysis and mathematical statistics under classification. *Computer Methods in Investigation of the Structure and Functioning of the Vegetation Cover*, UMK, Toruń (1998), 109-119.
103. On the joint distribution of the shorth height and length. *Math. Methods Statist.* 7 (1998), no. 2, 210-229 (with E. Janaszewska).
104. Large deviations of heavy-tailed sums with applications in insurance. *Extremes* 1 (1998), no. 1, 81-110 (with T. Mikosch).
105. Multidimensional limit theorems allowing large deviations for densities of regular variation. *J. Multivariate Anal.* 67 (1998), no. 2, 385-397 (with A. Zaigraev).
106. On Fisher's information contained in the sample mean. *Proceedings of the 18th Seminar on Stability Problems for Stochastic Models, Part II (Hajdúszoboszló, 1997)*. *J. Math. Sci. (New York)* 92 (1998), no. 4, 4044-4050.
107. Large deviations for sums of lattice random variables under the Cramér condition. *Diskret. Mat.* 10 (1998), no. 3, 115-130 (in Russian); translation in *Discrete Math. Appl.* 8 (1998), no. 4, 403-419.
108. Cramér's large deviations in the case of an extreme dual distribution with a heavy tail. *Teor. Veroyatnost. i Primenen.* 43 (1998), no. 3, 456-475 (in Russian); translation in *Theory Probab. Appl.* 43 (1999), no. 3, 405-421.
109. Abelian theorems for a class of probability distributions in \mathbb{R}^d and their application. *Proceedings of the 19th Seminar on Stability Problems for Stochastic Models, Part II (Vologda, 1998)*. *J. Math. Sci. (New York)* 99 (2000), no. 4, 1454-1462 (with A. Zaigraev).

110. Confidence regions of minimal area for the scale-location parameter and their applications. *Appl. Math. (Warsaw)* 28 (2001), no. 2, 125–142 (with A. Czarnowska).
111. Rates in approximations to ruin probabilities for heavy-tailed distributions. *Extremes* 4 (2001), no. 1, 67–78 (with T. Mikosch).
112. On nonparametric estimation of the Poisson spectral measure of a stable law. *Proceedings of the Seminar on Stability Problems for Stochastic Models, Part III (Nałęczów, 1999)*. *J. Math. Sci. (New York)* 106 (2001), no. 2, 2854–2859.
113. Threshold phenomena in random walks. *Asymptotic Methods in Probability and Statistics with Applications (St. Petersburg, 1998)*, 465–485, Stat. Ind. Technol., Birkhäuser Boston, Boston, MA (2001).
114. An asymptotic formula for the Bayes risk in discriminating between two Markov chains. Probability, statistics and seismology. *J. Appl. Probab.* 38A (2001), 131–141.
115. On two approaches to approximation of multidimensional stable laws. *J. Multivariate Anal.* 82 (2002), no. 1, 210–239 (with Yu. Davydov).
116. The Bayes risk asymptotics under testing composite hypotheses on Markov chains. *Probabilistic Methods in Discrete Mathematics. V. F. Kolchin et Eds.* VSP, Utrecht (2002), 273–290.
117. Two remarks on a discrete model of financial market. *Econom. Mat. Methods* 38 (2002), no. 3, 129–133 (in Russian with S. A. Nagaev).
118. An asymptotic formula for the Neyman-Pearson risk in discriminating between two Markov chains. *Proceedings of the Seminar on Stability Problems for Stochastic Models, Part I (Eger, 2001)*. *J. Math. Sci. (New York)* 111 (2002), no. 3, 3582–3591.
119. On the role of extreme summands in the sum of random variables. *Teor. Veroyatnost. i Primenen.* 47 (2002), no. 3, 575–583 (in Russian); translation in *Theory Probab. Appl.* 47 (2003), no. 3, 533–541 (with I. Khamdamov).
120. Limit theorems and simulation of stable random vectors. *Limit theorems in probability and statistics, Vol. I (Balatonlelle, 1999)*, 495–519, János Bolyai Math. Soc., Budapest, 2002 (with Yu. Davydov).
121. Asymptotic properties of stable densities and the asymmetric large deviation problems. *Statist. Probab. Lett.* 61 (2003), no. 4, 429–438.

122. Asymptotics of riskless profit under selling of discrete time call options. *Appl. Math. (Warsaw)* 30 (2003), no. 2, 173–191 (with S. A. Nagaev).
123. Limit theorems and testing hypotheses on Markov chains. *Diskret. Mat.* 15 (2003), no. 4, 35–65 (in Russian); translation in *Discrete Math. Appl.* 13 (2003), no. 6, 569–599.
124. Abelian theorems, limit properties of conjugate distributions, and large deviations for sums of independent random vectors. *Teor. Veroyatnost. i Primenen.* 48 (2003), no. 4, 701–719 (in Russian); translation in *Theory Probab. Appl.* 48 (2004), no. 4, 664–680 (with A. Zaigraev).
125. Risk-free approach of the European-type vendor with a smooth payoff function. *Econom. Mat. Methods* 40 (2004), no. 1, 105–115 (in Russian with S. A. Nagaev).
126. Diffusion approximation for the average risk profit of the investor. *Statistical Methods of Estimation and Testing Hypotheses*. Perm University, Perm (2005), 146–160 (in Russian).
127. On the role played by extreme summands when a sum of independent and identically distributed random vectors is asymptotically α -stable. *J. Appl. Probab.* 41 (2004), no. 2, 437–454 (with Yu. Davydov).
128. Local large deviation theorem for sums of I.I.D. random vectors when the Cramér condition holds in the whole space. *Probab. Math. Statist.* 24 (2004), no. 2, Acta Univ. Wratislav. No. 2732, 297–320 (with D. Juszcak).
129. New large-deviation local theorems for sums of independent and identically distributed random vectors when the limit distribution is α -stable. *Bernoulli* 11 (2005), no. 4, 665–687 (with A. Zaigraev).
130. Asymptotic analysis of minimum volume confidence regions for location-scale families. *Appl. Math. (Warsaw)* 33 (2006), no. 1, 1–20 (with M. Alama-Bućko and A. Zaigraev).
131. On a two dimensional binary model of a financial market and its generalization. *Diskret. Mat.* 18 (2006), no. 2, 3–28 (in Russian); translation in *Discrete Math. Appl.* 16 (2006), no. 2, 109–134 (with V. Steblovskaya).
132. Tail asymptotics of the n th convolution of super-exponential distributions. *Statist. Probab. Lett.* 76 (2006), no. 9, 861–870 (with G. Tsitsishvili).
133. Asymptotic properties of multidimensional stable densities, and asymmetric problems of large deviations. *Teor. Veroyatn. Primen.* 51 (2006), no. 4, 691–711 (in Russian); translation in *Theory Probab. Appl.* 51 (2007), no. 4, 626–644.

134. A lemma on stochastic majorization and properties of the Student distribution. *Teor. Veroyatnost. i Primenen.* 52 (2007), no. 1, 199–203 (in Russian); translation in *Theory Probab. Appl.* 52 (2008), no. 1, 160–164 (with A. Kagan).
135. An algorithmic approach to non-self-financing hedging in a discrete-time incomplete market. *Diskret. Mat.* 19 (2007), no. 3, 140–159 (in Russian with N. Dzhosefi, L. Kimboll, V. Steblovskaya, M. Pasnievskii).

C. Refereed contributions to Proceedings of academic conferences

1. Asymptotic properties of two statistical decision rules based on values of Studentized range. *Probability Theory and Mathematical Statistics, Vol. 2 (Vilnius, 1989)*, 207–213, Mokslas, Vilnius (1990).
2. On basic principles of teaching statistics for engineering students. *Proc. ICOTS 3, Vol. 2*, 288–292, ISI, Voorburg (1991).
3. Asymptotic properties of invariant tests. *Multidimensional Statistical Analysis and Theory of Random Matrices. Proc. VI Eugene Lukacs Symposium (Bowling Green, OH, 1996)*, 195–216, VSP, Utrecht (1996).
4. On various distances between elliptically contoured distributions. *Computer Data Analysis and Modeling. Proc. of the 5th International Conference, Vol. 2*, 29–37, Minsk (1998).

D. Preprints

1. Limit theorems for functionals of random convex hulls. *Preprint Inst. Mat. Akad. Nauk UzSSR* (1991), 1–50 (in Russian with I. Khamdamov).
2. On sign-criteria for testing hypotheses about the coefficient of regression. *Les Cahiers du Laboratoire Mathematiques Appliqué, Université du Littoral, LMA 45* (1998), 1–11 (with B. Massé).
3. On the approach to simulation of a symmetric stable vector based on discretization of the spectral measure. *Pub. IRMA, Lille 49* (1999), No. 12, 1–14 (with Yu. Davydov).
4. Remarks on a problem of non-parametric statistics of elliptically contoured distributions. *Pub. IRMA, Lille 50* (2000), No. 1, 1–8 (with T. Schreiber).
5. Theorems on large deviations of the sample variance and its applications. *Pub. IRMA, Lille 56* (2001), No. 8, 1–25.
6. Prosperity paradox of risk theory. *Pub. IRMA, Lille 56* (2001), No. 9, 1–9.

7. On the role played by extreme summands when a sum of i.i.d. random vectors is asymptotically α -stable. *Pub. IRMA, Lille* 56 (2001), No. 11, 1–19 (with Yu. Davydov).
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E. About him

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