

## Former PhD students connected with Hugo Steinhaus Center:

1. Andrzej Makagon: “*Infinite dimensional stationary processes with values in Banach spaces*”, 1979 (supervisor Prof. Aleksander Weron).
2. Zdzisław Suchanecki: “*Cylindrical processes in locally convex spaces*”, 1980 (supervisor Prof. Aleksander Weron).
3. Jolanta Misiewicz: “*Elliptically countured measures*”, 1981 (supervisor Prof. Aleksander Weron).
4. Grażyna Hajduk-Chmielewska: “*Spectral properties of Banach space valued second-order processes*”, 1988 (supervisor Prof. Aleksander Weron).
5. Piotr Kokoszka: “*Sample path properties of infinitely-divisible processes*”, 1990 (supervisor Prof. Aleksander Weron).
6. Krzysztof Podgórski: “*Ergodic properties of stable stationary processes*”, 1991 (supervisor Prof. Aleksander Weron).
7. Agnieszka Jurlewicz: “*Stochastic modeling of disordered systems*”, 1994 (supervisor Prof. Karina Weron).
8. Zbigniew Michna: “*Stable difussion aproximation in collective risk theory*”, 1996 (supervisor Prof. Aleksander Weron).
9. Marcin Kotulski: “*Continuous-time random walks in modeling of irreversible dynamics*”, 1997 (supervisor Prof. Karina Weron).
10. Aleksander Rejman: “*Stochastic modeling and simulation of market securities under  $\alpha$ -stable hypothesis*”, 1997 (supervisor Prof. Aleksander Weron).
11. Joanna Nowicka-Zagrajek: “*Analysis of measures of dependence for time series with  $\alpha$ -stable innovations*”, 1998 (supervisor Prof. Aleksander Weron).
12. Krzysztof Burnecki: “*Self-similar models in risk theory*”, 1999 (supervisor Prof. Aleksander Weron).
13. Rafał Weron: “*Modelling volatility of financial time series*”, 1999 (supervisor Prof. Krzysztof Szajowski).
14. Piotr Sztuba: “*Stochastic approach to derivative pricing in the HJM framework*”, 2002 (supervisor Prof. Aleksander Weron).
15. Paulina Hetman: “*Mechanical relaxation model based on the continuous-time random-walk concept*”, 2005 (supervisor Prof. Karina Weron).
16. Agnieszka Wyłomańska: “*Analysis of ARMA models with varying coefficients*”, 2006 (supervisor Prof. Aleksander Weron).

17. Magdalena Borgosz-Koczwara: “*Modeling optimal strategies in the electricity market*”, 2006 (supervisor Prof. Aleksander Weron).
18. Jan Iwanik: “*Financial engineering methods in insurance*”, 2006 (supervisor Prof. Aleksander Weron).
19. Paweł Miśta: “*Analytical and numerical approach to corporate operational risk modelling*”, 2007 (supervisor Prof. Aleksander Weron).
20. Marcin Magdziarz: “*Dependence structure for solutions of fractional differential equations with alpha-stable noise*”, 2007 (supervisor Prof. Aleksander Weron).
21. Ewa Broszkiewicz-Suwaj, “*Diffusion models of pricing on electricity market*”, 2007 (supervisor Dr hab. Agnieszka Jurlewicz)