

Curriculum Vitae

Yimin Xiao

Department of Statistics and Probability
Michigan State University
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Research Interests

Probability, Stochastic Processes and Random Fields
Random Fractals, Geometry of Fractals
Extreme Value Theory
Statistical Analysis of Random Field Models (Estimation and prediction)

Education

6/1993 to 6/1996	Ph.D., Mathematics, 6/1996. The Ohio State University
9/1984 to 7/1987	M.S., Mathematics, 7/1987, Wuhan University, China
9/1978 to 7/1981	Certificate, Mathematics and Mathematics Education, 7/1981 Yichang Normal College, China

Professional Experience

7/2005 – present	Professor Department Statistics and Probability, Michigan State University
9/2007 – 5/2008	Research Fellow (on sabbatical leave from MSU) Statistical and Applied Mathematical Sciences Institute
7/2001 – 6/2005	Associate Professor Department Statistics and Probability, Michigan State University
8/2001 – 6/2002	Post-doctoral Member MSRI, Berkeley.
8/2000 – 7/2001	Assistant Professor Department of Statistics and Probability, Michigan State University
8/1999 – 7/2000	Post-doctoral Researcher Microsoft Corporation
9/1996 – 7/1999	Post-doctoral Instructor Department of Mathematics, University of Utah

Visiting Experience

6/2018	Invited researcher CEMPI, Lille, France
3/4/18–3/10/18	Visiting professor University of Ulm, Germany
10/2017–11/2017	Visiting member Institut Mittag-Leffler, Sweden
5/2015–6/2015	Changjiang visiting professor

5/2014-6/2014	Beijing Institute of Technology, China Visiting professor
6/2014-7/2014	Zhejiang Gongshang University, China Changjiang visiting professor
5/2013	Beijing Institute of Technology, China Invited professor (professeur invité)
6/2012	Ecole Central Paris, France Invited professor (professeur invité)
7/2011	Ecole Polytechnique Federale de Lausanne, Switzerland Visiting professor
	Hong Kong University of Science and Technology

Honors

Fellow of the Institute of Mathematical Statistics (elected in 2011).

Changjiang Visiting Professorship at Beijing Institute of Technology (2013–2016).

Grants

1. NSF grant DMS-1612885, 2016–2019. Title: Estimation, Prediction, and Extremes of Multivariate Random Fields. Principal Investigator: Yimin Xiao.
2. NSF grant DMS-1607089, 2016–2019. Title: Collaborative Research: Fractals, Multifractals, and Stochastic Partial Differential Equations. Principal Investigator: Yimin Xiao.
3. NSF grant DMS-1309856, 2013–2016. Title: Extreme Value Theory and Fixed-Domain Asymptotics of Multivariate Random Fields. Principal Investigator: Yimin Xiao.
4. NSF grant DMS-1307470, 2013–2016. Title: Intermittency and Random Fractals. Principal Investigator: Davar Khoshnevisan; Co-PI: Yimin Xiao.
5. NSF grant DMS-1241389 for NSF/CBMS Regional Conference in the Mathematical Sciences—“Analysis of Stochastic Partial Differential Equations.” Principal Investigators: Yimin Xiao and V. Mandrekar.
6. NSF grant DMS-1006903, 2010–2013. Title: Geometry of Random Fields and Stochastic Partial Differential Equations. Principal Investigator: Davar Khoshnevisan; Co-PI: Yimin Xiao.
7. NSF grant DMS-0706728, 2007–2010. Title: Random Fields and Stochastic Partial Differential Equations. Principal Investigator: Davar Khoshnevisan; Co-PI: Yimin Xiao.
8. NSF grant DMS-0404729, 2004–2007. Title: New Perspectives on Random Fields with Applications. Principal Investigator: Davar Khoshnevisan; Co-PI: Yimin Xiao.
9. NSF grant DMS-0103939, 2001–2004. Principal Investigator: Davar Khoshnevisan; Co-PI: Yimin Xiao.
10. NSF grant DMS-9803747, 1998–2001. Principal Investigator: Davar Khoshnevisan; Co-PI: Yimin Xiao.

Ph.D. Students at Michigan State University

- Dongsheng Wu, Ph.D. 2006. Associate Professor at University of Alabama in Huntsville.
- Yun Xue, Ph.D. 2011. Manager in Analytic Modeling, Nielsen.
- Wei-Ying Wu, co-advised with Dr. C. Lim, Ph.D. 2011. Assistant Professor at National Dong Hwa University, Taiwan.
- Dan Cheng, Ph.D. 2013. Assistant Professor in the Department of Mathematics & Statistics at Texas Tech University.
- Abolfazl Safikhani, co-advised with Dr. A. Sikorski, Ph.D. 2015. Term Assistant Professor in the Department of Statistics at Columbia University.
- Yuzhen Zhou, Ph.D. 2015. Assistant Professor in the Department of Biostatistics at University of Nebraska-Lincoln.
- Jeonghwa Lee, current. Ph.D. expected 2019.
- Cheuk Yin Lee, current. Ph.D. expected 2020.

Professional Service

- Panelist for National Science Foundation.
- Reviewer of grant proposals for ARO, NSA, NSF, the Natural Sciences and Engineering Research Council of Canada, German-Israel Foundation for Scientific Research and Development, the Research Grants Council (RGC) of Hong Kong, Swiss National Science Foundation.
- Co-Editor-in-Chief of *Statistics and Probability Letters*, 2011 – present.
- Co-Editor of *World Scientific Series on Probability Theory and Its Applications* since 2012.
- Managing Editor for *Journal of Fractal Geometry* since 2013.
- Member of Editorial Board of *Science in China, Mathematics* since 2015.
- Member of Editorial Board of *Illinois Journal of Mathematics* since 2016.

Conference/Special Sessions Organized

- Invited Session “Random Fields and Spatial Statistics” at the 5th IMS-APRM Meeting, Singapore, June 26–29, 2018.
- Special Session “Gaussian Random Fields and Stochastic Partial Differential Equations” at the IMS-China International Conference in Statistics and Probability in Nanning, China, June 26–30, 2017.
- Invited Session “Random Fields in Statistics and Applications” at the 10th International Chinese Statistical Association Conference, Shanghai, China, December 19–22, 2016.

- Scientific Committee Member of the “International Symposium on Probability Theory and Related Fields”, Southern University of Science and Technology, Shenzhen, China, November 26–29, 2016.
- Invited Session “Random Fields in Statistics and Applications” at Joint Statistical Meeting, Chicago, July 30–August 4, 2016.
- Invited Session “Random Fields: Theory and Applications” at the 4th IMS-APRM Meeting, Hong Kong, June 27–30, 2016.
- Scientific Committee Member of the “International Workshop on Statistical Modeling of Heavy-tailed Phenomena with Applications”, Zhejiang Gongshang University, Hangzhou, China, June 3–5, 2016.
- Special Session on “Gaussian Random Fields: Theory and Applications” at the IMS-China International Conference in Statistics and Probability in Kunming, China, July 1–4, 2015.
- (with Mark M. Meerschaert) Special Session “Random Fields and Long Range Dependence” at the Central Spring Sectional Meeting of the AMS. Michigan State University, East Lansing, MI on March 13–15, 2015.
- Topic Contributed Session “Extreme Value Analysis of Random Fields and Applications” at Joint Statistical Meeting, Boston, August 2–7, 2014.
- (with V. Mandrekar) NSF/CBMS Regional Conference in the Mathematical Sciences—“Analysis of Stochastic Partial Differential Equations” at Michigan State University, August 2013.
- (with Robert Dalang and Davar Khoshnevisan) The workshop on “Stochastic Analysis and Stochastic Partial Differential Equations” at Banff International Research Station for Mathematical Innovation and Discovery, Canada, April 1–6, 2012.

Invited Conference/Seminar Talks (2011-2017)

91. Seminar speaker in the Department of Mathematics at the University of Macau, December 11, 2017.
90. Colloquium in the Department of Statistics at Iowa State University, November 27, 2017.
89. Invited speaker at the Workshop on Probability and Statistics at Zhejiang University, China, November 18–19, 2017.
88. Distinguished lecture in the School of Mathematics, Zhejiang University, November 17, 2017.
87. Statistics seminar in the Department of Mathematical Sciences at Norwegian University of Science and Technology (NTNU), October 30, 2017.
86. Invited speaker at the workshop on “Fractal Geometry and Dynamics” at the Mittag-Leffler Institute, Sweden, October 11, 2017.
85. Colloquium in the Department of Mathematics, Statistics, and Computer Science at the University of Illinois in Chicago, October 4, 2017.

84. Invited plenary speaker at the “Research School on Harmonic Analysis, Geometric Measure Theory and Applications”, Universidad de Buenos Aires, Argentina, July 31–August 11, 2017.
83. Invited session speaker at the IMS-China International Conference in Statistics and Probability, Nanning, China, June 26–30, 2017.
82. Invited speaker at the Workshop on Stochastic Processes and Applied Probability, Jilin University, June 17–18, 2017.
81. Probability Seminar in the Department of Finance and Statistics at East China Normal University. Shanghai, China, June 8, 2017.
80. Invited speaker at the Special Session “Self-similarity and Long-range Dependence in Stochastic Processes” in the AMS Spring Central Sectional Meeting, Bloomington, April 1–2, 2017.
79. Colloquium speaker in the Department of Mathematics and Statistics, Auburn University. February 14, 2017.
78. Invited speaker (four lectures on “Theory of Gaussian Random Fields”) in Department of Mathematics at South China University of Science and Technology. January 2–6, 2017.
77. Invited speaker at the “Workshop on Analysis on Fractals and Graphs”, Tsinghua Sanya International Mathematics Forum, China, December 26–30, 2016.
76. Invited speaker at the 10th International Chinese Statistical Association Conference, Shanghai, China, December 19–22, 2016.
75. Invited speaker at “The International Symposium on Probability Theory and Related Fields”, Southern University of Science and Technology, Shenzhen, China, November 26–29, 2016.
74. Colloquium speaker in the Department of Mathematics at Beifang University of Nationalities. August 26, 2016.
73. Invited speaker (five lectures on “Theory of Random Fields”) at the “Summer School in Probability”, Northwestern University, July 11–21, 2016.
72. Invited speaker at the “4th Institute of Mathematical Statistics Asia Pacific Rim Meeting”, Hong Kong, June 27–30, 2016.
71. Invited speaker at the “8th International Conference on Stochastic Analysis and Its Applications”, Beijing Institute of Technology, June 13–17, 2016.
70. Invited speaker at the “Workshop on Dependence, Stability and Extremes”, the Fields Institute, Toronto, May 2–6, 2016.
69. Invited speaker at the “Seminar on Stochastic Processes”, University of Maryland, College Park, March 17–19, 2016.
68. Colloquium speaker in School of Mathematics at Huazhong University of Science and Technology, Wuhan, December 31, 2015.

67. Invited speaker (four lectures) in Department of Mathematics at South China University of Science and Technology. Guangzhou, December 27–30, 2015.
66. Invited speaker at the “Workshop on Applied Probability and Computational Methods in Applied Sciences”, Fudan University, China, November 2–3, 2015.
65. Invited speaker at the conference “Fractals and Related Fields III”, île de Porquerolles, France, September 19–25, 2015.
64. Invited speaker (two lectures) in Summer School in Probability at the Institute of Mathematics, Chinese Academy of Sciences, Beijing, July 20–21, 2015.
63. Probability Seminar speaker in the School of Mathematics at Peking University. July 13, 2015.
62. Special Invited Session speaker at the IMS-China Conference. Kunming, China, July 1–4, 2015.
61. Invited speaker at the 11th Workshop on Markov Processes and Related Topics. Shanghai, China, June 27–30, 2015.
60. Invited speaker at the Workshop on Markov Processes and Stochastic Models. Changsha, China, June 23–25, 2015.
59. Invited speaker at the 9th International Extreme Value Analysis Conference. University of Michigan, June 15–19, 2015.
58. Probability Seminar speaker in the Department of Mathematics at the University of Chicago, April 3, 2015.
57. Invited session speaker at the AMS meeting at the University of Alabama in Huntsville, March 28–29, 2015.
56. Probability Seminar speaker at Brigham Young University March 24, 2015.
55. Invited session speaker at the AMS meeting at Michigan State University, March 14–15, 2015.
54. Probability Seminar speaker in Department of Mathematics, University of Montreal, March 13, 2015.
53. Invited session speaker at the AMS meeting at Georgetown University, March 8–9, 2015.
52. Colloquium speaker in Department of Mathematics, University of Kansas, March 3, 2015.
51. Colloquium speaker in Department of Statistics, University of South Carolina, February 22, 2015.
50. Colloquium speaker in Department of Mathematics, University of Mississippi, October 23, 2014.
49. Topic Contributed Session organizer and speaker at the 2014 Joint Statistical Meetings. Boston. August 2–7, 2014.

48. Invited speaker at the International Workshop on Risk Analysis, Ruin and Extremes. Nankai University, China. July 14–16, 2014.
47. Invited speaker at the 18th International Congress on Insurance: Mathematics and Economics, Shanghai, China. July 10–12, 2014.
46. Invited speaker (four lectures) in School of Mathematics at the University of Science and Technology in China, July 7-8, 2014.
45. Invited speaker at the Workshop on Stochastic Processes and Applied Probability, Jilin University, July 3–6, 2014.
44. Invited speaker (two lectures) at the Workshop in Probability and Statistics at Zhejiang University, China. June 19–22, 2014.
43. Invited speaker (five lectures) in School of Mathematics and Statistics at Beijing Institute of Technology, June 9–13, 2014.
42. Plenary speaker at the Conference in honour of Kenneth Falconer’s 60th birthday. Paris, France, May 12–14, 2014.
41. Colloquium speaker in the Department of Statistics at Kansas State University, May 1, 2014.
40. Invited special session speaker at the AMS Southeastern Spring Sectional Meeting at the University of Tennessee, Knoxville, March 21–23, 2014.
39. Session speaker at the 11th German Probability and Statistics Days. Universität Ulm, Germany, March 4–7, 2014.
38. Colloquium speaker in the College of Mathematics and Statistics at Zhejiang Gongshang University. December 18, 2013.
37. C. P. Taft Lecture at the University of Cincinnati. December 5, 2013.
36. Probability Seminar at the University of Cincinnati. December 4, 2013.
35. Probability Seminar at Pennsylvania State University. October 25, 2013.
34. Probability Seminar at Northwestern University. October 7, 2013.
33. Invited speaker at the Workshop on SDEs, SPDEs and Related Topics. The University of Science and Technology of China. July 29–August 2, 2013.
32. Invited speaker at the 7th Conference on Lévy Processes. The Stefan Banach Center, Poland. July 15–19, 2013.
31. Invited speaker at the 8th Conference on Extreme Value Analysis. Fudan University, China. July 8–12, 2013.
30. Invited speaker at the 9th Workshop on Markov Processes and Related Topics. Chengdu, China. July 6–10, 2013.
29. Invited speaker at the Fourth IMS-China International Conference on Statistics and Probability. Chengdu, China. June 30–July 4, 2013.

28. Applied Probability Seminar at University of International Business and Economics, Beijing, June 28, 2013.
27. Probability Seminar in the College of Mathematics at Beijing Normal University, June 26, 2013.
26. Probability Seminar at Ecole Central Paris, France. May 30, 2013.
25. Colloquium in the Department of Statistics at Columbia University, March 7, 2013.
24. Invited speaker at the International Conference on Advances on Fractals and Related Topics. The Chinese University of Hong Kong, December 10–14, 2012.
23. Colloquium in the Department of Mathematics, Statistics, and Computer Science at the University of Illinois in Chicago, November 21, 2012.
22. Colloquium in the Department of Mathematics at the University of Alabama in Birmingham, November 16, 2012.
21. Poster session at the IMA Workshop on Random Dynamical Systems. Minnesota, October 22–26, 2012.
20. Colloquium in the Department of Statistics at Fudan University, July 9, 2012.
19. Colloquium speaker in the Actuarial Department at the University of Lausanne, Switzerland, June 20, 2012.
18. Invited speaker at the NSF/CBMS Regional Research Conference in the Mathematical Sciences. University of Alabama in Huntsville, June 4–8, 2012.
17. Invited speaker at the Workshop on Stochastic Analysis and Applications. Centre Inter-facultaire Bernoulli, Switzerland, June 4–8, 2012.
16. Probability seminar in the Department of Mathematics at Fudan University, May 29, 2012.
15. Colloquium speaker in the College of Mathematics and Statistics at Zhejiang Gongshang University, May 21, 2012.
14. Three lectures on Lévy processes at Zhongshan (Sun Yat-sen) University, Guangzhou, May 14–19, 2012.
13. Invited speaker at the conference on long range dependence, self similarity and heavy tails, in honor of Professor M. Taqqu's 70th birthday. Research Triangle Park, North Carolina, April 19–21, 2012.
12. Probability seminar at Cornell University, April 16, 2012.
11. Probability Seminar in the Department of Mathematics at Rochester University, January 27, 2012.
10. Invited special session speaker at the Joint AMS Meeting. Boston, January 5–7, 2012.
9. Colloquium speaker in the Department of Mathematics at Auburn University. November 4, 2011.

8. Probability Seminar in the Department of Mathematics at Rutgers University. October 21, 2011.
7. Poster session at the Geosciences Applications Opening Workshop. SAMSI, September 21–24, 2011.
6. Probability Seminar in the Department of Mathematics at South China University of Science and Technology. Guangzhou, July 29, 2011.
5. Distinguished Lecture Session speaker at the Third IMS-China Meeting. Xi'an, China, July 8–11, 2011.
4. Invited speaker at the International Conference on Fractals and Related Fields II. Porquerolles Island, France June 13–17, 2011.
3. Invited speaker at the International Conference on Self-similarity and Stochastic Processes. Le Touquet, France, June 6–10, 2011.
2. Probability Seminar in the Department of Mathematics at Technische Universität Braunschweig. Braunschweig, Germany, June 2, 2011.
1. Invited speaker at the Seventh Seminar on Stochastic Analysis, Random Fields, and Applications. Ascona, Switzerland, May 23–27, 2011.

Publications

1. Uniform packing dimension results for fractional Brownian motion. In: *Probability and Statistics – Rencontres Franco-Chinoises en Probabilités et Statistiques*, eds. A. Badrikian, P. A. Meyer and J. A. Yan, pp. 211–219, World Scientific, 1993.
2. (with Hounan Lin) Dimension properties of the sample paths of self-similar processes. *Acta Math. Sinica N. S.* **10** (1994), 289–300.
3. Multiple points of Ornstein-Uhlenbeck processes of two parameters. *Chinese Ann. Math.* **16A** (1995), 8–15.
4. (with Dihe Hu, Luqin Liu, Jun Wu and Xingqiu Zhao) Random fractals. *Adv. in Math. (China)* **24** (1995), 193–214.
5. (with Yuquan Zhong) Self-intersection local times and multiple points of the stable sheet. *Acta Math. Sci. (Chinese)* **15** (1995), 141–152.
6. (with Jun Wu) Some geometric properties of Brownian motion on Sierpinski Gasket. *Chinese Ann. Math.* **16B** (1995), 191–202.
7. (with K. J. Falconer) Average densities of the image and zero set of stable processes. *Stoch. Process. Appl.* **55**(1995), 271–283.
8. Dimension results for Gaussian vector fields and index- α stable fields. *Ann. Probab.* **23** (1995), 273–291.
9. (with M. Talagrand) Fractional Brownian motion and packing dimension. *J. Theoret. Probab.* **9** (1996), 579–593.

10. Packing measure of the sample paths of fractional Brownian motion. *Trans. Amer. Math. Soc.* **348** (1996), 3193–3213.
11. Packing dimension, Hausdorff dimension and Cartesian product sets. *Math. Proc. Cambridge Phil. Soc.* **120** (1996), 535–546.
12. (with Luqin Liu) Results on the packing dimension of a class of Lévy processes and self-similar Markov processes. *Chinese Ann. Math. Ser. A* **17** (1996), 389–396.
13. Hausdorff measure of the sample paths of Gaussian random fields. *Osaka J. Math.* **33** (1996), 895–913.
14. Packing dimension of the image of fractional Brownian motion. *Statist. Prob. Lett.* **33** (1997), 379–387.
15. Weak variation of Gaussian processes. *J. Theoret. Probab.* **10** (1997), 849–866.
16. Hölder conditions for the local times and the Hausdorff measure of the level sets of Gaussian random fields. *Probab. Th. Rel. Fields* **109** (1997), 129–157.
17. Hausdorff measure of the graph of fractional Brownian motion. *Math. Proc. Cambridge Philos. Soc.* **122** (1997), 565–576.
18. Fractal measures of the sets associated to Gaussian random fields. In: *Trends in Probability and Related Analysis: Proceedings of the Symposium on Analysis and Probability 1996* (N. Kôno and N-R. Shieh, Editors), pp. 311–324, World Scientific, 1997.
19. Local time and related properties of multi-dimensional iterated Brownian motion. *J. Theoret. Probab.* **11** (1998), 383–408.
20. Hausdorff-type measures of the sample paths of fractional Brownian motion. *Stoch. Process. Appl.* **74** (1998), 251–272.
21. Asymptotic results for self-similar Markov processes. In: *Asymptotic Methods in Probability and Statistics (ICAMPS'97)* (B. Szyszkowicz, Editor), pp. 323–340, Elsevier Science, 1998.
22. (with Luqin Liu) Hausdorff dimension theorems for self-similar Markov processes. *Probab. Math. Statist.* **18** (1998), 369–383.
23. Hitting probabilities and polar sets for fractional Brownian motion. *Stochastics and Stochastics Reports* **66** (1999), 121–151.
24. Hausdorff dimension of the level sets of stable processes in random scenery. *Acta Sci. Math. (Szeged)* **65** (1999), 373–383.
25. (with D. Khoshnevisan and Y. Peres) Limsup random fractals. *Electronic J. Probab.* **5** No. 4, (2000), 1–24.
26. (with D. Khoshnevisan) Level sets of additive random walks. *High Dimensional Probability (Seattle, 1999)*, Progr. Probab. **47**, pp. 329–345, Birkhäuser, 2000.
27. (with David J. Mason) Sample path properties of operator self-similar Gaussian random fields. *Teor. Veroyatnost. i Primenen.* **46** (2001), 94–116. Also in *Th. Probab. Appl.* **46** (2002), 58–78.

28. (with D. Khoshnevisan) Level sets of additive Lévy processes. *Ann. Probab.* **30** (2002), 62–100.
29. (with J. Wu) The exact Hausdorff measure of the graph of Brownian motion on the Sierpinski gasket. *Acta Sci. Math. (Szeged)* **68** (2002), 369–391.
30. (with Tusheng Zhang) Local times of fractional Brownian sheet. *Probab. Th. Rel. Fields* **124** (2002), 204–226.
31. (with D. Khoshnevisan) Weak unimodality of finite measures, and an application to potential theory of additive Lévy processes. *Proc. Amer. Math. Soc.* **131:8** (2003), 2611–2616.
32. The packing measure of the trajectories of multiparameter fractional Brownian motion. *Math. Proc. Cambridge Philos. Soc.* **135** (2003), 349–375.
33. (with D. Khoshnevisan and Yuquan Zhong) Measuring the range of an additive Lévy process. *Ann. Probab.* **31** (2003), 1097–1141.
34. (with D. Khoshnevisan and Yuquan Zhong) Local times of additive Lévy processes. *Stoch. Process. Appl.* **104** (2003), 193–216.
35. Random fractals and Markov processes. In: *Fractal Geometry and Applications: A Jubilee of Benoit Mandelbrot*, (Michel L. Lapidus and Machiel van Frankenhuysen, editors), pp. 261–338, American Mathematical Society, 2004.
36. (with D. Khoshnevisan) Additive Levy processes: capacity and Hausdorff dimension. *Proc. of Inter. Conf. on Fractal Geometry and Stochastics III*, Progress in Probability, **57**, pp. 151–170, Birkhäuser, 2004.
37. (with M. M. Meerschaert) Dimension results for the sample paths of operator stable processes. *Stoch. Process. Appl.* **115** (2005), 55–75.
38. (with D. Khoshnevisan) Lévy processes: capacity and Hausdorff dimension. *Ann. Probab.* **33** (2005), 841–878.
39. (with A. Ayache) Asymptotic properties and Hausdorff dimension of fractional Brownian sheets. *J. Fourier Anal. Appl.* **11** (2005), 407–439.
40. Properties of local nondeterminism of Gaussian and stable random fields and their applications. *Ann. Fac. Sci. Toulouse Math.* **XV** (2006), 157–193.
41. (with D. Khoshnevisan and D. Wu) Sectorial local non-determinism and the geometry of the Brownian sheet. *Electronic Journal of Probability* **11** (2006), 817–843.
42. (with N.-R. Shieh) Images of Gaussian random fields: Salem sets and interior points. *Studia Math.* **176** (2006), 37–60.
43. (with D. Wu) Fractal properties of the random string processes. In: *IMS Lecture Notes–Monograph Series–High Dimensional Probability*, **51** (2006), 128–147. Institute of Mathematical Statistics, Beachwood, Ohio, U.S.A.
44. (with Linyuan Li) Wavelet-based estimators of mean regression function with long memory data. *Appl. Math. Mech. (English Ed.)* **27** (2006), 901–910.

45. (with X. Ding) Natural boundary of random Dirichlet series. *Ukrainian Math. Journal* **58** (2006), 1129–1138.
46. (with D. Khoshnevisan) Images of the Brownian sheet. *Trans. Amer. Math. Soc.* **359** (2007), 3125–3151.
47. (with Linyuan Li) On the minimax optimality of block thresholded wavelet estimators with long memory data. *J. Statist. Plann. Inference* **137** (2007), 2850–2869.
48. (with Linyuan Li) Mean integrated squared error of nonlinear wavelet-based estimators with long memory data. *Ann. Inst. Statist. Math.* **59** (2007), 299–324.
49. (with D. Gilliland and S. Levental) A note on absorption probabilities in one-dimensional random walk via complex-valued martingales. *Statist. Probab. Lett.* **77** (2007), 1098–1105.
50. (with D. Wu) Dimensional properties of fractional Brownian motion. *Acta Mathematica Sinica*, **23** (2007), 613–622.
51. (with D. Wu) Geometric properties of the images fractional Brownian sheets. *J. Fourier Anal. Appl.* **13** (2007), 1–37.
52. (with A. Ayache and F. Roueff) Local and asymptotic properties of linear fractional stable sheets. *C. R. Math. Acad. Sci. Paris* **344** (2007), 389–394.
53. (with C. A. Tudor) Sample path properties of bifractional Brownian motion. *Bernoulli* **13** (2007), 1023–1052.
54. Strong local nondeterminism and the sample path properties of Gaussian random fields. In: *Asymptotic Theory in Probability and Statistics with Applications* (Tze Leung Lai, Qiman Shao, Lianfen Qian, editors), pp. 136–176, Higher Education Press, Beijing, 2007.
55. (with A. Ayache and F. Roueff) Joint continuity of the local times of linear fractional stable sheets. *C. R. Math. Acad. Sci. Paris* **344** (2007), 635–640.
56. (with D. Khoshnevisan and N.-R. Shieh) Hausdorff dimension of the contours of symmetric additive Lévy processes. *Probab. Th. Rel. Fields* **140** (2008), 169–193.
57. (with D. Khoshnevisan) Packing dimension of the range of a Lévy process. *Proc. Amer. Math. Soc.* **136** (2008), 2597–2607.
58. (with M. M. Meerschaert and E. Nane) Large deviations for local time fractional Brownian motion and applications. *J. Math. Anal. Appl.* **346** (2008), 432–445.
59. (with A. Ayache and D. Wu) Joint continuity of the local times of fractional Brownian sheets. *Ann. Inst. H. Poincaré Probab. Statist.* **44** (2008), 727–748.
60. (with M. M. Meerschaert and D. Wu) Local times of multifractional Brownian sheets. *Bernoulli* **14**(3) (2008), 865–898.
61. (with D. Khoshnevisan) Packing dimension profiles and fractional Brownian motion. *Math. Proc. Cambridge Philos. Soc.* **145** (2008), 205–213.

62. A packing dimension theorem for Gaussian random fields. *Statist. Probab. Lett.* **79** (2009), 88–97.
63. Sample path properties of anisotropic Gaussian random fields. In: *A Minicourse on Stochastic Partial Differential Equations*, (D. Khoshnevisan and F. Rassoul-Agha, editors), *Lecture Notes in Math.* **1962**, pp. 145–212. Springer, New York, 2009.
64. (with D. Baraka and T. Mountford) Hölder properties of local times for fractional Brownian motions. *Metrika* **69** (2009), 125–152.
65. (with A. Ayache and F. Roueff) Linear fractional stable sheets: wavelet expansion and sample path properties. *Stoch. Process. Appl.* **119** (2009), 1168–1197.
66. (with D. Wu) Continuity with respect to the Hurst index of the local times of anisotropic Gaussian random fields. *Stoch. Process. Appl.* **119** (2009), 1823–1844.
67. (with L. Li) A note on the bound of wavelet interpolation and approximation in Besov space. *Current Development in Theory and Applications of Wavelets* **3** (2009), 71–80.
68. (with M. M. Meerschaert and E. Nane) Correlated continuous time random walks. *Statist. Probab. Lett.* **79** (2009), 1194–1202.
69. (with H. Biermé and C. Lacaux) Hitting probabilities and the Hausdorff dimension of the inverse images of anisotropic Gaussian random fields. *Bull. London Math. Soc.* **41** (2009), 253–273.
70. (with D. Khoshnevisan) Harmonic analysis of additive Lévy processes. *Probab. Th. Rel. Fields* **145** (2009), 459–515.
71. (with D. Wu) Uniform Hausdorff dimension results for Gaussian random fields. *Sci. in China, Ser. A* **52** (2009), 1478–1496.
72. (with L. Li and J. Liu) On wavelet regression with long memory infinite moving average errors. *J. Appl. Probab. Statist.* **4** (2009), 183–211.
73. (with D. Wu) Regularity of intersection local times of fractional Brownian motions. *J. Theoret. Probab.* **23** (2010), 972–1001.
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