

Curriculum Vitae

Nikolai (or Mykola) Leonenko

Contact: Cardiff School of Mathematics, Cardiff University, Abacws 3:59, Senghennydd Road, Cardiff CF24 4AG, Wales, UK.

Personal data: UK Citizen

Recent Professional Experience: Professor of Cardiff University

Selected Honors: N. M. Krylov Medal of Academy of Science of Ukraine (1993), the highest annual award for mathematicians in Ukraine

Google Scholar: Citation 5846 (Google Scholar); h-index 36, i10-index 120; citation in MathSciNet: 1311, 281 published papers, 2 books.

Collaborators: O.E. Barndorff-Nielsen, C.Heyde, M.Taqqu, M.Meershaert, E.Merzbach, N.-R. Shieh, V.Anh, E.Orsingher, F.Avram, E.Scalas, E.Pirozzi, G. Ascione, C.Macci, M.D. Ruiz-Medina, I.Podlubny, M.Yadrenko, A.Olenko, A.Malyarenko, A.Ivanov, A.Kumar, J.Vaz, N.Suvak, D.Grahovac, V.Makogin, M.D'Ovidio, among the others.

Currently Funded Research Grants (selected from the list of 10):

Since 2000, NL has been the Principal and Partner Investigator of 10 major research grants in collaboration with researchers from the USA, Italy, Australia, Denmark, Israel, France, and Spain. Currently, NL was a Partner Investigator of the Australian Research Discovery Grant (2016-2019), New Method in Theory and Applications of Spherical Random Fields, \$324,686. NL also a Partner Investigator of the Australian Research Discovery Grant (2022-2025), Random fields: non-Gaussian stochastic models and approximation schemes, AU\$ 422680. Also I am partner Investigator of FAPEST grant (2023-2024), Brazil; and Principal Investigator or LMS grant 42007(2022-203) UK. I participated in the programme Fractional Differential Equations (FDE2) (January-April 2022) in Isaac Newton Institute for Mathematical Sciences, Cambridge, UK.

Ten career-best publications:

- [1] Kozachenko, L.F. and Leonenko, N.N., (1987), A statistical estimate for the entropy of a random vector, ***Problems Information Transmission.***, 23(2), 9-16
- [2] Leonenko, N.N. and Woyczynski, W.A., (1998), Exact parabolic asymptotics for singular n-D Burgers' random fields: Gaussian approximation, ***Stochastic Processes and Applications***, 76, 141-165
- [3] Anh, V.V. and Leonenko, N.N., (2002), Renormalization and homogenization of fractional diffusion equations with random data, ***Probability Theory and Related Fields***, 124, N3, 381-408
- [4] Barndorff-Nielsen, O.E., Leonenko, N.N., (2005) Burgers turbulence problem with linear or quadratic potential, ***Journal of Applied Probability***, 42, N2, 550-565
- [5] Heyde, C.C. and Leonenko, N.N., (2005) Student Processes, ***Advances of Applied Probability***, 37, N2, 342-365
- [6] Leonenko N.N, Pronzato, L. and Savani, V., (2008), A class of Renyi information estimators for multidimensional densities, 36, N5, ***Annals of***

Statistics, 2153-2182, 36,N5 Corrections, *Annals of Statistics* , 2010, 38, N6, 3837-3838

[7]Ivanov A.V., Leonenko N.N, Ruiz-Medina, M.D. and Savich, I.N. (2013) Limit theorems for weighted non-linear transformations of Gaussian processes with singular spectra, *Annals of Probability*, vol. 41, No 2, 1088-1114

[8] Leonenko, N.N., Meerschaert, M.M, and Sikorskii, A. (2013) Fractional Pearson diffusion, *Journal of Mathematical Analysis and Applications*, vol. 403, 532-546

[9] Bourguin, S.; Campese, S., Leonenko, N. and Taqqu, M. S.(2019); Four moments theorems on Markov chaos, *Annals of Probability* , vol. 47 , no. 3, 1417–1446

[10] Grahovac, D. and Leonenko, N. and Taqqu, M.S. (2019) Limit theorems, scaling of moments and intermittency for integrated finite variance supOU processes, *Stochastic Processes and Applications*, 129,N12, 5113-5150

Peer- Reviewed Publications (selected from the list of 281 peer-reviewed publications):

1. Leonenko, N. N.; Ruiz-Medina, M. D. (2023) Sojourn functionals for spatiotemporal Gaussian random fields with long memory, *Journal of Applied Probability*, 60 , no. 1, 148–165
2. Kadankova, Leonenko, N. and Scalas, E. (2023) Fractional non-homogeneous Poisson and Pólya-Aeppli processes of order k and beyond, *Communications in Statistics: Theory and Methods*, 52, N8, 2682–270
3. Ascione, G., Leonenko, N. and Pirozzi E.(2022) Non-local solvable birth-death processes, *Journal of Theoretical Probability*, 35, N2, 1284-1323
4. Cadirci, M. S; Evans, D.; Leonenko, N.; Makogin, V. (2022); Entropy-based test for generalised Gaussian distributions, *Computational Statistics and Data Analysis*. 173 , Paper No. 107502
5. Grahovac, D. and Leonenko, N. and Taqqu, M.S.(2022) Intermittency and multiscaling in limit theorems, *Fractals*, 30, N 7, 2250137
6. Leonenko, N., Malyarenko, A. and Olenko, A. (2022) On spectral theory of random fields in the ball, *Theory Probability and Mathematical Statistics*, Accepted for publication, No. 107 , 61–76
7. Leonenko, N. and Podlubny, I. (2022) Monte Carlo method for fractional-order differentiation of higher order, *Fractional Calculus and Applied Analysis*, 25, N3, 841-857
8. Leonenko, N. and Podlubny, I. (2022) Monte Carlo method for fractional-order differentiation, *Fractional Calculus and Applied Analysis*, 25, N2, 246-361
9. Leonenko, N. and Pirozzi E.(2022) First passage times for some classes of fractional time-changed diffusions, *Stochastic Analysis and Applications*, 40, N4, 735-763
10. Leonenko, N., Makogin, V. and Cadirci, M.S. (2021) The entropy based goodness of fit tests for generalized von Mises-Fisher distributions and beyond, *Electronic Journal of Statistics*, 15, N2, 6344-6381
11. Grahovac, D. and Leonenko, N. and Taqqu, M.S.(2021) Intermittency and infinite variance: the case of integrated supOU processes, *Electronic Journal of Probability*, 26, art. N 56,1-31.

12. Hainaut, D. and Leonenko, N. (2021) Option pricing in illiquid markets: a fractional jump-diffusion approach. ***Journal of Computational and Applied Mathematics***, 381, 112995, 19 pp
13. Ascione, G., Leonenko, N. and Pirozzi, E. (2021) Fractional immigration-death processes, ***Journal of Mathematical Analysis and Applications***, 495, no. 2, 124768
14. Ascione, G., Leonenko, N. and Pirozzi E.(2021), Non-local Pearson diffusions, ***Journal of Statistical Physics***, 183, Article number 48, 42pp
15. Leonenko, N., Nanayakkara, R. and Olenko, A. (2021) Analysis of spherical monofractal and multifractal spherical random fields with cosmological applications, ***Stochastic Environmental Research and Risk Assessment***, 35, 681–701
16. Leonenko, N., Macci, C. and Pacchiarotti, B. (2021) Large deviations for a class of tempered subordinators and their inverse processes, ***Proceedings A of the Royal Society of Edinburgh***, 151, N6, 2020-2050.
17. Ascione, G., Leonenko, N. and Pirozzi E.(2020) Fractional Erlang queues, ***Stochastic Processes and Applications***, 130, 3249-3276
18. Grahovac, D. and Leonenko, N. and Taqqu, M.S.(2020) The multifaced behaviour of supOU processes: the infinite variance case, ***Journal of Theoretical Probability***, 33, N4, 1801-183
19. Ivanov, A.V., Leonenko, N.N. and I.V.Orlovskiy (2020) On the Whittle estimator for linear random noise spectral density parameter in continuous-time nonlinear regression models, ***Statistical Inference for Stochastic Processes***, 23, 129-169
20. Leonenko, N. and Vaz, J. (2020) Spectral analysis of fractional hyperbolic diffusion equations with random data, ***Journal of Statistical Physics***, 179,155-175
21. Leonenko, N. N.; Papić, I.; Sikorskii, A.; Šuvak, N.(2020) Approximation of heavy-tailed fractional Pearson diffusions in Skorokhod topology, ***Journal of Mathematical Analysis and Applications*** 486 , no. 2, 123934
22. Kumar, A., Leonenko, N. and Pichler, A. (2020) Fractional risk process in insurance, ***Mathematics and Financial Economics***,14, N1, 43-65
23. Alodat, T., Leonenko, N. and Olenko, A. (2020) Limit theorems for filtered long-range dependent random fields, ***Stochastics***, 92, N8, 1175-1196
24. Kulik, A.M., Leonenko, N.N., Papic, I. and Suvak, N. (2020) Non-stationary Fisher-Snedecor diffusion, ***Methodology and Computing in Applied Probability***, 22, 1023-1061
25. Broadbridge Ph, Kolesnik, A., Leonenko, N., Olenko, A., Omari,D. (2020) Spherically Restricted Random Hyperbolic Diffusion, ***Entropy***, 22(2), 217
26. Gupta, N., Kumar, A. and Leonenko, N. (2020) Tempered fractional Poisson processes and related fractional equations with Z-transform, ***Stochastic Analysis and Applications***, 38, N5, 939-957
27. Leonenko, N.N. and Papic, I.(2020) Correlation properties of continuous-time autoregressive processes delayed by the inverse of the stable subordinator, ***Communication in Statistics: Theory and Methods***, 49, N20, 5091-5113
28. Bourguin, S.; Campese, S.,Leonenko, N. and Taqqu, M. S.(2019); Four moments theorems on Markov chaos, ***Annals of Probability*** , 47 , no. 3, 1417–1446
29. Grahovac, D. and Leonenko, N., Sikorskii, A. and Taqqu.M.S. (2019) The unusual properties of aggregated superpositions of Ornstein-Uhlenback type processes, ***Bernoulli***, 25, N3, 2029-2050
30. Anh, V.V., Leonenko, N.N., Olenko, A and Vaskovich, V (2019) On rate of convergence in non-central limit theorems, ***Bernoulli***, 25, N 4A, 2920-2948

31. Grahovac, D. and Leonenko, N. and Taqqu, M.S. (2019) Limit theorems, scaling of moments and intermittency for integrated finite variance supOU processes, ***Stochastic Processes and Applications***, 129, N12, 5113-5150
32. Leonenko, N., Scalas, E. and Trinh, M. (2019) Limit theorems for the fractional Non-homogeneous Poisson process, ***Journal of Applied Probability***, 59, N1, 246–264
33. Brodbridge, Ph., Kolesnik, A.D., Leonenko, N. and Olenko, A. (2019) Random spherical hyperbolic diffusion, ***Journal of Statistical Physics***, 177, N5, 889-916
34. Leonenko, N.N., Papic, I., Sikorskii, A. and Suvak, N. (2019) Ehrenfest-Brillouin-type correlated continuous time random walks and fractional Jacoby diffusion, ***Theory Probability and Mathematical Statistics***, 99, N2, 123-133
35. Leonenko, N.N., Taqqu, M.S. and Terdik, Gy (2018) Estimation of the covariance function of Gaussian isotropic random fields, related Rosenblatt-type distributions and the cosmic variance problem, ***Electronic Journal of Statistics***, Vol. 12, 3114–3146
36. Leonenko, N.N., Papic, I., Sikorskii, A. and Suvak, N. (2018) Correlated continuous time random walks and fractional Pearson diffusions, ***Bernoulli***, Vol. 24, No. 4B, 3603-3627
37. Aletti, G., Leonenko, N.N. and Marzbach, E. (2018) Fractional Poisson fields and martingales, ***Journal of Statistical Physics***, 170, N4, 700-730
38. Grahovac, D. and Leonenko, N and Taqqu, M.S.(2018) Intermittency of trawl processes, ***Statistic and Probability Letters***, 137, 235-242
39. Wang, F.; Leonenko, N.; Ma, C. (2018) Isotropic random fields with infinitely divisible marginal distributions, ***Stochastic Analysis and Applications***, 36 , no. 2, 189–208
40. Grahovac, D. and Leonenko, N (2018) Bounds for the support of the multifractal spectrum of stochastic processes, ***Fractals***, Vol. 26, No 4, 1850055, 21 pages.
41. Ascione, G., Leonenko, N. and Pirozzi E.(2018) Fractional queues with catastrophes and their transient behaviour, ***Mathematics***, 6.9:159
42. Anh, V.V., Leonenko, N.N. (2018) Fractional Stokes-Boussinesq-Langevin equation and Mittag-Leffler correlation decay, ***Theory Probability and Mathematical Statistics***, 98, 8-28
43. Leonenko, N. N.; Ruiz-Medina, M. D. (2018) Increasing domain asymptotics for the first Minkowski functional of spherical random fields, ***Theory Probability and Mathematical Statistics***, 97, 127–149
44. Leonenko, N.N., Papic, I., Sikorskii, A. and Suvak, N. (2017) Heavy-tailed fractional Pearson diffusions, ***Stochastic Processes and their Applications***, 127, N11, 3512-3535
45. Leonenko, N., Ruiz-Medina, M.D. and Taqqu, M.S. (2017) Non-central limit theorems for random fields subordinated to gamma-correlated random fields, ***Bernoulli***, 2017, Vol. 23, No. 4B, 3469-3507
46. Leonenko, N. and Malyarenko, A. (2017) Matern class tensor-valued random fields and beyond, ***Journal of Statistical Physics***, 168, N6, 1276-1301
47. Leonenko, N.N., Scalas, E. and Trinh, M. (2017) The fractional non-homogeneous Poisson process, ***Statistic and Probability Letters***, 120, 147-156
48. Anh, V.V., Leonenko, N.N. and Sikorskii, A. (2017) Stochastic representation of fractional Bessel-Riesz motion, ***Chaos, Solitons, Fractals***, 102, 135-139
49. Leonenko, N., Ruiz-Medina, M.D. and Taqqu, M.S. (2017) Rosenblatt distribution subordinated to Gaussian random fields with long-range dependence, ***Stochastic Analysis and Applications***, 35, N1, 144-177

50. Castelli, F., Leonenko, N.N. and Shchestyuk, N (2017) Student-like models for risky asset with dependence, ***Stochastic Analysis and Applications***, 35,N3, 452-464
51. Alomari, H.M., Frias, M.P., Leonenko, N.N., Ruiz-Medina, M.D., Sakhno, L.M. and Torres, A. (2017) Asymptotic properties of parameter estimates for random fields with tapered data, ***Electronic Journal of Statistics***, Vol. 11, No. 2, 3332-3367
52. Denisov, D and Leonenko, N.N. (2016) Limit theorems for multifractal products of geometric stationary processes, ***Bernoulli***, 22, N4, 2579-2608
53. D'Ovidio, M., Leonenko, N.N. and Orsingher, E. (2016) Fractional spherical random fields, ***Statistic and Probability Letters***, 116, 146-156
54. Denisov, D and Leonenko, N.N. (2016) Multifractal scenarios for products of geometric Levy-based stationary models, ***Stochastic Analysis and Applications***, 34, N4, 610-643
55. Grahovac, D., Leonenko, N., Sikorskii, A., Tešnjak, I. (2016) Intermittency of superpositions of Ornstein-Uhlenbeck type processes, ***Journal of Statistical Physics***, 165, 390-408
56. Anh, V.V., Leonenko, N.N. and Ruiz-Medina, M.D. (2016) Fractional-in-time and multifractional-in-space stochastic equations on regular bounded open domain, ***Fractional Calculus and Applied Analysis***, 19, N6, 1434-1459
57. Anh, V.V., Leonenko, N.N. and Ruiz-Medina, M.D. (2016) Space-time fractional stochastic equations on regular bounded open domain, ***Fractional Calculus and Applied Analysis***, 19, N5, 1161-1199
58. Avram, F., Leonenko, N.N. and Sakhno, L. (2015) Limit theorems for additive functionals of stationary fields, under integrability assumptions on the higher order spectral densities, ***Stochastic Processes and Applications***, Vol 125, N4, 1629-1652
59. Anh, V.V., Leonenko, N.N. and Olenko, A. (2015) On the rate of convergence to Rosenblatt-type distribution, ***Journal of Mathematical Analysis and Applications***, 425, no. 1, 111–132
60. Grahovac, D., Leonenko, N.N. and Taqqu, M. S. (2015) Scaling properties of the structure function of linear fractional stable motion and estimation of its parameters, ***Journal of Statistical Physics***, 158, 105-119
61. Leonenko, N.N. and Merzbach, E. (2015) Fractional Poisson fields, ***Methodology and Computing in Applied Probability***, 17, 155-168
62. Grahovac, D., Jia, M., Leonenko, N. and Taufer, E (2015) Asymptotic properties of the partition function and applications in tail index inference of heavy-tailed data, ***Statistics***, 49 , no. 6, 1221–1242
63. Espejo, R.M., Leonenko, N.N., A. Olenko and M.D. Ruiz-Medina, M.D. (2015) On a class of minimum contrast estimators for Gegenbauer random fields, ***Test***, 24, N 4, 657-680
64. Leonenko, N.N. and Olenko, A. (2014) Sojourn measures for Student and Fisher-Snedecor random fields, ***Bernoulli***, 20 (3), 1454-1483
65. Kerass, A.D.J., Leonenko, N.N. and Sikorskii, A. (2014) Risky asset models with tempered stable fractal activity time, ***Stochastic Analysis and Applications***, 32, 642-663
66. Kallberg, D., Leonenko, N.N., and Seleznev, O. (2014) Statistical estimation of quadratic Renyi entropy for a stationary m-dependent sequence, ***Journal of Nonparametric Statistics***, 26, no. 2, 385–411
67. Kerass, A.D.J., Leonenko, N.N. and Sikorskii, A. (2014) Fractional Skellam processes with applications to finance, ***Fractional Calculus and Applied Analysis***, 17. No.2, pp 532-551

68. Grahovac, D. and Leonenko, N (2014) Detecting multifractal stochastic processes under heavy-tailed effects, ***Chaos, Solitons, Fractals***, 65, 78-89
69. Leonenko, N.N., Meerschaert, M.M., Schilling, R.L. and Sikorskii, A. (2014) [Correlation Structure of Time-Changed Lévy Processes](#), ***Communications in Applied and Industrial Mathematics***, Vol. 6, No. 1, p. e-483 (22 pp.)
70. Ivanov, A.V., Leonenko, N.N, Ruiz-Medina, M.D. and Savich, I.N. (2013) Limit theorems for weighted non-linear transformations of Gaussian processes with singular spectra, ***Annals of Probability***, vol. 41, No 2, 1088-1114
71. Leonenko, N.N., Shieh, N-R. (2013) Rényi function for multifractal random fields. ***Fractals***, 21, no. 2, 1350009, 13 pp.
72. Leonenko, N.N., Meerschaert, M.M, and Sikorskii, A. (2013) Fractional Pearson diffusion, ***Journal of Mathematical Analysis and Applications***, vol. 403, 532-546
73. Leonenko, N.N., Meerschaert, M.M and Sikorskii, A. (2013) Correlation Structure of Fractional Pearson diffusion, ***Computers and Mathematics with Applications***, 66, 737-745
74. Leonenko, N.N. and Taufer, E (2013) Disaggregation of spatial autoregressive processes, ***Spatial Statistics***, vol. 3, 1-20
75. Kulik, A.M. and Leonenko, N.N. (2013) Ergodicity and mixing bounds for the Fisher-Snedecor diffusion, ***Bernoulli***, Vol. 19, No. 5B, 2294-2329
76. Leonenko, N.N. and Olenko, A. (2013) Tauberian and Abelian theorems for LRD random fields, ***Methodology and Computing in Applied Probability***, vol 15, N4, 715-742
77. Avram, F., Leonenko, N.N and Suvak, N., (2013) Spectral representation of transition density of Fisher-Snedecor diffusion, ***Stochastics***, 85, no. 2, 346–369
78. Avram, F., Leonenko, N.N and Suvak, N. (2013), On spectral analysis of heavy-tailed Kolmogorov-Pearson diffusion, ***Markov Processes and Related Fields***, Volume 19, N 2, 249-298
79. Leonenko, N.N, Ruiz-Medina, M.D. and Taqqu, M.S. (2011) Fractional elliptic, hyperbolic and parabolic random fields, ***Electronic Journal of Probability***, vol 16, Paper n 40, pages 1134-1172
80. Taufer, E. and Leonenko, N.N., Bee, M. (2011) Characteristic function estimation of Ornstein-Uhlenbeck-based stochastic volatility models, ***Computational Statistics and Data Analysis***, 55, 2525-2539
81. Avram, F., Leonenko, N.N, and Sakhno, L., (2010) On Szego type limit theorem, the Holder –Young-Brascamp-Lieb inequality, and asymptotic theory of integrals and quadratic forms of stationary fields, ***ESAIM: Probability and Statistics***, vol 14, 2010, 210-255
82. Anh, V.V, Leonenko, N.N, and Shieh N.-R., Taufer, E. (2010) Simulation of multifractal products of Ornstein-Uhlenbeck type processes, ***Nonlinearity***, 23, 823-843
83. Leonenko, N. N., Seleznev, O. (2010) Statistical inference for ε -entropy and quadratic Renyi entropy, ***Journal of Multivariate Analysis***, 101, 1981-1994
84. Dette, H., Leonenko, N., Pepelyshev, A. and Zhigljavsky, A. (2009) Asymptotic optimal designs under long-range dependence error structure, ***Bernoulli***, 15 (2009) 1036–1056, Correction: ***Bernoulli***, 18 (2012), no. 2, 746
85. Anh, V.V, Leonenko, N.N, and Shieh, N.-R., (2009) Multifractal scaling of products of birth-death processes, ***Bernoulli***, 15 (2), 508-531
86. Taufer, E. and Leonenko, N.N., (2009) Simulation of Levy-driven Ornstein-Uhlenbeck processes with given marginal distribution, ***Computational Statistics and Data Analysis***, 53, 2427-2437

87. Leonenko N.N, Pronzato, L. and Savani, V., (2008) A class of Renyi information estimators for multidimensional densities, 36, N5, ***Annals of Statistics***, 2153-2182, 36, N5 Corrections, ***Annals of Statistics***, 2010, 38, N6, 3837-3838
88. Anh, V.V, Leonenko, N.N, and Shieh N.-R., (2008) Multifractality of products geometric Ornstein-Uhlenbeck type processes, ***Advanced of Applied Probability***, 40, N4, 1129-1156
89. Anh, V.V., Leonenko, N.N., Sakhno, L.M.(2007) Statistical inference using higher-order information, ***Journal of Multivariate Analysis***, 98, N4, 706-742
90. Leonenko, N.N, Ruiz-Medina, M.D., (2006) Scaling laws for the multidimensional Burgers equation with quadratic external potential, ***Journal of Statistical Physics***, 124, N1, 191-205
91. Heyde, C.C. and Leonenko, N.N.(2005) Student processes, ***Advances of Applied Probability***, 37, N2, 342-365
92. Barndorff-Nielsen, O.E., Leonenko, N.N., (2005) Burgers turbulence problem with linear or quadratic potential, ***Journal of Applied Probability***, 42, N2, 550-565
93. Barndorff-Nielsen, O.E. and Leonenko, N.N., (2005), Spectral properties of superpositions of Ornstein-Uhlenbeck type processes, ***Methodology and Computing in Applied Probability***, 7, 335-352
94. Kelbert, M.Ya., Leonenko, N.N., Ruiz-Medina, M. D., (2005) Fractional random fields associated with stochastic fractional heat equations, ***Advances in Applied Probability***, 37,1,108-133.
95. Anh, V.V. and Leonenko, N.N., (2002) Renormalization and homogenization of fractional diffusion equations with random data, ***Probability Theory & Related Fields***, 124, N3, 381-408
96. Anh, V. V.; Leonenko, N. N.; McVinish, R. (2001) Models for fractional Riesz-Bessel motion and related processes, ***Fractals***, 7 (2001), 9, no. 3, 329—346
97. Anh, V.V. and Leonenko, N.N., (1999), Non-Gaussian scenarios for the heat equation with singular initial conditions, ***Stochastic Processes and Applications***, 84, 91-114
98. Leonenko, N. N.; Woyczynski, W. A. (1998) Scaling limits of solutions of the heat equation for singular non-Gaussian data, ***Journal of Statistical Physics***, 91, no. 1-2, 423—438
99. Leonenko, N.N. (1999), Limit Theorems for Random Fields with Singular Spectrum, *Mathematics and its Applications*, 465. **Kluwer Academic Publishers, Dordrecht/Boston/London**
100. Leonenko, N.N. and Woyczynski, W.A., (1998), Exact parabolic asymptotics for singular n-D Burgers' random fields: Gaussian approximation, ***Stochastic Processes and Applications***, 76, 141-165
101. Leonenko, N.; Orsingher, E. (1996) Limit theorems for solutions of the Burgers equation with Gaussian and non-Gaussian initial conditions. ***Theory Probability and its Applications***, 40, N 2, 294-308
102. Ivanov, A.V. and Leonenko, N.N. (1989) *Statistical Analysis of Random Fields, Mathematics and its Applications*, 28. **Kluwer Academic Publishers, Dordrecht/Boston/London**
103. Kozachenko, L.F. and Leonenko, N.N. (1987) A statistical estimate for the entropy of a random vector, ***Problems Information Transmission***, 23(2), 9-16