Bojan Basrak

Associate Professor, Department of Mathematics,
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PhD University of Gronigen, 2000

Research interest: Probability theory and its applications.

Recent publications:

[1] Basrak, Bojan; Drago Špoljarić. *Extremes of random variables observed in renewal times*, **Statistics and Probability Letters**, 97 (2015); 216-221

[2] Basrak, Bojan; Tafro, Azra. *Extremes of moving averages and moving maxima on a regular lattice.* **Probability and Mathematical Statistics**. 34 (2014), 1; 61-79

[3] Basrak, Bojan; Danijel Krizmanić. *A limit theorem for moving averages in the α--stable domain of attraction*. **Stochastic Processes and their Applications**. 124 (2014), 2; 1070-1083

[4] Basrak, Bojan; Rafal Kulik; Zbigniew Palmowski. *Heavy tailed branching process with immigration*. **Stochastic Models,** 29 (2013), 4; 413-434.

[5] Basrak, Bojan; Danijel Krizmanić. *A Multivariate Functional Limit Theorem in Weak M_1 Topology (2013)*. To appear in **Journal of Theoretical Probability**.

Selected publications:

[1]Basrak, Bojan; Danijel Krizmanić; Segers Johan. *A functional limit theorem for partial sums of dependent random variables within finite variance.* **Annals of Probability**. 40 (2012) , 5; 2008-2033

[2] Basrak, Bojan; Segers, Johan. *Regularly varying multivariate time series*. **Stochastic processes and their applications**. 119 (2009) , 4; 1055-1080

[3] Goldstein, Pavle; Zucko, Jurica; Vujaklija, Dušica; Kriško, Anita; Hranueli, Daslav; Long, F Paul; Etchebest, Catherine; Basrak, Bojan; Cullum, John. *Clustering of protein domains for functional and evolutionary studies*. **BMC Bioinformatics**. 10 (2009) ; 335-1-335-11

[4] Basrak, Bojan; Davis, Richard A.; Mikosch, Thomas. *Regular variation of GARCH processes.* **Stochastic processes and their applications**. 99 (2002) , 1; 95-115

[5] Basrak, Bojan; Davis, Richard A.; Mikosch, Thomas. *A Characterization of Multivariate Regular Variation*. **Annals of applied probability**. 12 (2002) , 3; 908-