

# Olav Kallenberg, Ph.D., Professor

## Research area:

*Probability Theory—Stochastic Processes*

## Current research interests:

*Random measures and measure-valued processes*

*Probabilistic symmetries*

Ph.D. from *Chalmers University*, Gothenburg, Sweden

Visiting positions at UNC, Chapel Hill, and UBC, Vancouver

Professor of Mathematics at AU since 1986

Editor-in-Chief of *Probability Theory and Related Fields*, 1991–94

The *Rollo Davidson Prize*, Cambridge University, 1977

Fellow of the *Institute of Mathematical Statistics*, 1989

Distinguished Graduate Faculty Lecturer, AU, 2006

## Books:

*Random Measures*, 4th ed. Academic Press, Berlin and London 1986

*Foundations of Modern Probability*, 2nd ed. Springer, NY 2002

*Probabilistic Symmetries and Invariance Principles*, Springer, NY 2005

Numerous research papers in all areas of probability theory

## Some Major Lectures:

- One-hour opening lecture, *9th International Conference on Probability and Mathematical Statistics*, Vilnius, Lithuania, 2006
- One-hour plenary talk, *de Finetti 100 years Anniversary Conference*, Rome, Italy, 2006
- One-hour plenary talk, *1st Franco-Nordic Congress of Mathematicians*, Reykjavik, Iceland, 2005
- The *Parker–Lewis Lecture*, Huntsville, AL, 2003
- One-hour invited talk, *Seminar on Stochastic Processes*, Gainesville, FL, 1995
- One-hour invited lecture, *American Mathematical Society*, Knoxville, TN, 1993
- One-hour plenary talk, *2nd World Congress of Mathematical Statistics and Probability*, Uppsala, Sweden, 1990

## Interests beside mathematics and family:

*classical music, piano playing*

*cultural history, modern science*

*hiking, downhill skiing*