

Publications by Michael Sørensen:

In refereed Publications:

- [1] Normal variance-mean mixtures and z -distributions. Co-authors: O.E. Barndorff-Nielsen and J. Kent. *Internat. Statist. Review* **50**, 1982, 145–159.
- [2] On the relation between size and distance travelled for winddriven sand grains - results and discussion of a pilot experiment using coloured sand. Co-authors: O.E. Barndorff-Nielsen and J.L. Jensen. In B.M. Sumer and A. Müller (eds.): *Mechanics of Sediment Transport*, Balkema, Rotterdam, 1982, 55–64.
- [3] On the mathematical modelling of aeolian saltation. Co-author: J.L. Jensen. In B.M. Sumer and A. Müller (eds.): *Mechanics of Sediment Transport*, Balkema, Rotterdam, 1982, 65–72.
- [4] On maximum likelihood estimation in randomly stopped diffusion type processes. *Internat. Statist. Review* **51**, 1983, 93–110.
- [5] The fascination of sand. Co-authors: O.E. Barndorff-Nielsen, P. Blæsild and J.L. Jensen. In A.C. Atkinson and S.E. Fienberg (eds.): *A Celebration of Statistics*, Springer-Verlag, New York, 1985, 57–87.
- [6] The usefulness of tests for multivariate normality in physical anthropology. Co-author: J. Boldsen. *Ossa* **9-11**, 1985, 13–28.
- [7] Estimation of some aeolian saltation transport parameters: A reanalysis of Williams' data. Co-author: J.L. Jensen. *Sedimentology* **33**, 1986, 547–558.
- [8] On sequential maximum likelihood estimation for exponential families of stochastic processes. *Internat. Statist. Review* **54**, 1986, 191–210.
- [9] Classes of diffusion-type processes with a sufficient reduction. *Statistics* **17**, 1986, 585–596.
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- [15] On quasi likelihood for semimartingales. *Stoch. Processes Appl.* **35**, 1990, 331–346.
- [16] Parametric modelling of turbulence. Co-authors: O.E. Barndorff-Nielsen and J.L. Jensen. *Phil. Trans. R. Soc. Lond.* **A 332**, 1990, 439–455.
- [17] Likelihood methods for diffusions with jumps. In Prabhu, N.U. and Basawa, I.V. (eds.): *Statistical Inference in Stochastic Processes*, Marcel Dekker, New York, 1991, 67–105.
- [18] Information quantities in non-classical settings. Co-author: O.E. Barndorff-Nielsen. *Computational Statistics and Data Analysis* **12**, 1991, 143–158.
- [19] On the temporal-spatial variation of sediment size distributions. Co-author: O.E. Barndorff-Nielsen. *Acta Mechanica* [Suppl] **2**, 1991, 23–35.
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- [21] A review of recent progress in our understanding of aeolian sediment transport. Co-authors: R.S. Anderson and B.B. Willetts. *Acta Mechanica* [Suppl] **1**, 1991, 1–19.
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- [28] A review of some aspects of asymptotic likelihood theory for stochastic processes. Co-author: O.E. Barndorff-Nielsen. *Int. Statist. Rev.* **62**, 1994, 133–165.
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- [80] A generative angular model of protein structure evolution. Co-authors: Michael Golden, Eduardo García-Portugués, Kanti V. Mardi, Thomas Hamelryck, and Jotun Hein. To appear in *Molecular Biology and Evolution*.

Miscellaneous short contributions:

- [81] Review of the book “Semimartingales and Their Statistical Inference” by B.L.S. Prakasa Rao. *J. Amer. Statist. Ass.*, **95**, 2000, 1016 – 1017.
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- [84] Comment: A selective overview of nonparametric methods in financial econometrics. *Statistical Science*, **20**, 2005, 344 – 346.
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Other Publications:

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- [93] Statistical analysis of the variation of the oxygen concentration in a river by means of diffusion processes. Co-author: M. Erlandsen. In L.S. Mortensen (ed.): *Applied Statistics Symposium*, January 1984, RECAU, Aarhus, 1984, 421–431.
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Lecture Notes in Danish:

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- [114] En Introduktion til Sandsynlighedsregning, Department of Applied Mathematics and Statistics, University of Copenhagen, 2005.