FOREWORD

The *Tenth International Vilnius Conference on Probability Theory and Mathematical Statistics* was held 25 June–2 July 2010. The conference was organized mainly by Vilnius University and the Institute of Mathematics and Informatics. The Programme Committee was headed by Professor Peter Jagers from Sweden. As in the previous Vilnius conference, the work of the conference was divided into four big sections (limit theorems, random processes, statistical inference, and applications), and each of these sections had five subsections. The International Programme Committee consisted of 22 researchers representing 10 countries, and they organized the work of these 20 subsections by inviting three or four invited speakers in each subsection. Also, the Programme Committee selected the plenary speakers: Professors D.N. Politis (opening lecture), R.M. Dudley (forum lecture), B. Silverman (closing lecture), and A. Račkauskas (Vilnius lecture).

This was a small jubilee for the Vilnius conferences—starting in 1973 and now on its tenth. During the opening ceremony, the role these conferences played during the time when Lithuania was incorporated into the Soviet Union was emphasized. The conference was honored by greetings from the President of the Lithuanian Republic Her Excellency D. Grybauskaitė, Minister of Education and Science G. Steponavičius, and Academician J. Kubilius. The history of the Vilnius conferences is reflected in special video films that can be found on the internet: http://www.mif.vu.lt/lmd/Vilnius_conf/.

For several decades, after Lithuania was incorporated into the Soviet Union, the Vilnius conferences served the statistical community of the world as a meeting place for scientists from the West and the East (by east I mean the so-called socialist countries, not only the Soviet Union). Now the Vilnius conference is trying to adapt to a new role—to be a meeting place for probabilists and statisticians working in theoretical and classical fields such as limit theorems, stochastic differential equations, probability in Banach spaces, and researchers from more applied fields, like econometrics, actuarial and financial mathematics, and environmental statistics. The number of participants during the last three conferences is approximately the same; the tenth conference was attended by 244 participants from five continents and 36 countries.

The Proceedings contain the papers submitted to the Organizing Committee by participants of the conference and selected by editors after a careful reviewing process.

For the first time, the Proceedings of the Vilnius Conference are now published as a special issues of *Lithuanian Mathematical Journal*. On behalf of the organizers and editors, I would like to offer our sincere thanks to all the participants who have contributed to the success of the conference, and to express the hope that these Proceedings will stimulate further advances in probability theory and mathematical statistics.

V. Paulauskas

Chairman of the Organizing Committee