Mykhaylo Shkolnikov

List of Publications by Year
in descending order

16 papers	254 citations	1040056 9 h-index	996975 15 g-index
16 all docs	16 docs citations	16 times ranked	83 citing authors

#	Article	IF	Citations
1	Construction of a class of forward performance processes in stochastic factor models, and an extension of Widderâ€™s theorem. Finance and Stochastics, 2020, 24, 981-1011.	1.1	11
2	Dynamics of observables in rank-based models and performance of functionally generated portfolios. Annals of Applied Probability, 2019, 29, .	1.3	0
3	SPDE limit of the global fluctuations in rank-based models. Annals of Probability, 2018, 46, .	1.8	8
4	Intertwinings of beta-Dyson Brownian motions of different dimensions. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2018, 54, .	1.1	4
5	Interacting particle systems at the edge of multilevel Dyson Brownian motions. Advances in Mathematics, 2017, 304, 90-130.	1.1	4
6	Large Deviations for Diffusions Interacting Through Their Ranks. Communications on Pure and Applied Mathematics, 2016, 69, 1259-1313.	3.1	19
7	Asymptotic Analysis of Forward Performance Processes in Incomplete Markets and Their Ill-Posed HJB Equations. SIAM Journal on Financial Mathematics, 2016, 7, 588-618.	1.3	25
8	Systems of Brownian particles with asymmetric collisions. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2016, 52, .	1.1	19
9	Multilevel Dyson Brownian motions via Jack polynomials. Probability Theory and Related Fields, 2015, 163, 413-463.	1.8	24
10	Small time central limit theorems for semimartingales with applications. Stochastics, 2015, 87, 723-746.	1.1	3
11	Concentration of measure for Brownian particle systems interacting through their ranks. Annals of Applied Probability, 2014, 24, .	1.3	17
12	Large volatility-stabilized markets. Stochastic Processes and Their Applications, 2013, 123, 212-228.	0.9	7
13	Strong solutions of stochastic equations with rank-based coefficients. Probability Theory and Related Fields, 2013, 156, 229-248.	1.8	38
14	Convergence rates for rank-based models with applications to portfolio theory. Probability Theory and Related Fields, 2013, 156, 415-448.	1.8	27
15	Large systems of diffusions interacting through their ranks. Stochastic Processes and Their Applications, 2012, 122, 1730-1747.	0.9	37
16	Competing Particle Systems Evolving by I.I.D. Increments. Electronic Journal of Probability, 2009, 14, .	1.0	11