

Alexey Kuznetsov

List of Publications by Year in descending order

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2258059

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3
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3
docs citations

3
times ranked

110
citing authors

#	ARTICLE	IF	CITATIONS
1	Computing the finite-time expected discounted penalty function for a family of Lévy risk processes. Scandinavian Actuarial Journal, 2014, 2014, 1-31.	1.7	21
2	The Theory of Scale Functions for Spectrally Negative Lévy Processes. Lecture Notes in Mathematics, 2012, , 97-186.	0.2	120
3	Wiener-Hopf factorization and distribution of extrema for a family of Lévy processes. Annals of Applied Probability, 2010, 20, .	1.3	91