Oleg Kudryavtsev

List of Publications by Year
in descending order

8 papers	134 citations	1478505 6 h-index	1720034 7 g-index
8 all docs	8 docs citations	8 times ranked	45 citing authors

#	Article	IF	Citations
1	Fast and accurate pricing of barrier options under LÃ©vy processes. Finance and Stochastics, 2009, 13, 531-562.	1.1	69
2	PRICING OF FIRST TOUCH DIGITALS UNDER NORMAL INVERSE GAUSSIAN PROCESSES. International Journal of Theoretical and Applied Finance, 2006, 09, 915-949.	0.5	16
3	Advantages of the Laplace transform approach in pricing first touch digital options in LÃ©vy-driven models. Boletin De La Sociedad Matematica Mexicana, 2016, 22, 711-731.	0.7	15
4	The relative efficiency of numerical methods for pricing American options under LÃ©vy processes. Journal of Computational Finance, 2005, 9, 69-97.	0.3	14
5	Efficient pricing of swing options in LÃ©vy-driven models. Quantitative Finance, 2013, 13, 627-635.	1.7	10
6	Finite Difference Methods for Option Pricing under LÃ©vy Processes: Wiener-Hopf Factorization Approach. Scientific World Journal, The, 2013, 2013, 1-12.	2.1	9
7	A Simple Wiener-Hopf Factorization Approach for Pricing Double-Barrier Options. Springer Proceedings in Mathematics and Statistics, 2021, , 273-291.	0.2	1
8	A Numerical Realization of the Wienerâ€“Hopf Method for the Kolmogorov Backward Equation. Springer Proceedings in Mathematics and Statistics, 2019, , 399-426.	0.2	0