

Oleg Kudryavtsev

List of Publications by Year in descending order

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papers

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citations

1478505

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docs citations

8
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45
citing authors

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