Petar Jevtic

List of Publications by Year
in descending order

13 papers	80 citations	1937685 4 h-index	1588992 8 g-index
13 all docs	13 docs citations	13 times ranked	46 citing authors

#	Article	IF	Citations
1	Stochastic Mortality Models andÂPandemic Shocks. Springer Actuarial, 2022, , 61-74.	0.4	1
2	A Square-Root Factor-Based Multi-Population Extension of the Mortality Laws. Mathematics, 2021, 9, 2402.	2.2	3
3	Spatial patterns of mortality in the United States: A spatial filtering approach. Insurance: Mathematics and Economics, 2020, 95, 28-38.	1.2	4
4	Dynamic structural percolation model of loss distribution for cyber risk of small and medium-sized enterprises for tree-based LAN topology. Insurance: Mathematics and Economics, 2020, 91, 209-223.	1.2	14
5	A continuous-time stochastic model for the mortality surface of multiple populations. Insurance: Mathematics and Economics, 2019, 88, 181-195.	1.2	13
6	MULTIVARIATE MARKED POISSON PROCESSES AND MARKET RELATED MULTIDIMENSIONAL INFORMATION FLOWS. International Journal of Theoretical and Applied Finance, 2019, 22, 1850058.	0.5	2
7	A note on Marked Point Processes and multivariate subordination. Statistics and Probability Letters, 2017, 122, 162-167.	0.7	4
8	Euclidean Networks with a Backbone and a Limit Theorem for Minimum Spanning Caterpillars. Mathematics of Operations Research, 2015, 40, 992-1004.	1.3	1
9	Mortality surface by means of continuous time cohort models. Insurance: Mathematics and Economics, 2013, 53, 122-133.	1.2	36
10	Spatial Patterns of Mortality in the United States: A Spatial Filtering Approach. SSRN Electronic Journal, 0, , .	0.4	0
11	Practical partial equilibrium framework for pricing of mortality-linked instruments in continuous time. European Actuarial Journal, 0, , 1.	1.1	2
12	Longevity Bond Pricing in Equilibrium. SSRN Electronic Journal, 0, , .	0.4	0
13	Probabilistic Framework for Loss Distribution of Smart Contract Risk. International Journal of Modeling, Simulation, and Scientific Computing, 0, , .	1.4	0