

Rudolf Gorenflo

List of Publications by Year in descending order

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53
papers

5,497
citations

185998

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276539

41
g-index

55
all docs

55
docs citations

55
times ranked

2214
citing authors

#	ARTICLE	IF	CITATIONS
1	Fractional calculus and continuous-time finance. Physica A: Statistical Mechanics and Its Applications, 2000, 284, 376-384.	1.2	679
2	Mittag-Leffler Functions, Related Topics and Applications. Springer Monographs in Mathematics, 2014, ,	0.1	645
3	On Mittag-Leffler-type functions in fractional evolution processes. Journal of Computational and Applied Mathematics, 2000, 118, 283-299.	1.1	466
4	Fractional calculus and continuous-time finance II: the waiting-time distribution. Physica A: Statistical Mechanics and Its Applications, 2000, 287, 468-481.	1.2	450
5	Time Fractional Diffusion: A Discrete Random Walk Approach. Nonlinear Dynamics, 2002, 29, 129-143.	2.7	311
6	Wright functions as scale-invariant solutions of the diffusion-wave equation. Journal of Computational and Applied Mathematics, 2000, 118, 175-191.	1.1	251
7	Discrete random walk models for space-time fractional diffusion. Chemical Physics, 2002, 284, 521-541.	0.9	236
8	Uncoupled continuous-time random walks: Solution and limiting behavior of the master equation. Physical Review E, 2004, 69, 011107.	0.8	180
9	Time-fractional Diffusion of Distributed Order. JVC/Journal of Vibration and Control, 2008, 14, 1267-1290.	1.5	170
10	Hilfer-Prabhakar derivatives and some applications. Applied Mathematics and Computation, 2014, 242, 576-589.	1.4	153
11	Time-fractional diffusion equation in the fractional Sobolev spaces. Fractional Calculus and Applied Analysis, 2015, 18, 799-820.	1.2	147
12	Continuous-time random walk and parametric subordination in fractional diffusion. Chaos, Solitons and Fractals, 2007, 34, 87-103.	2.5	145
13	Some aspects of fractional diffusion equations of single and distributed order. Applied Mathematics and Computation, 2007, 187, 295-305.	1.4	139
14	Fractional Calculus and Continuous-Time Finance III : the Diffusion Limit. , 2001, , 171-180.		134
15	Some recent advances in theory and simulation of fractional diffusion processes. Journal of Computational and Applied Mathematics, 2009, 229, 400-415.	1.1	116
16	Fundamental solution of a distributed order time-fractional diffusion-wave equation as probability density. Fractional Calculus and Applied Analysis, 2013, 16, 297-316.	1.2	113
17	The Two Forms of Fractional Relaxation of Distributed Order. JVC/Journal of Vibration and Control, 2007, 13, 1249-1268.	1.5	106
18	Fractional diffusion: probability distributions and random walk models. Physica A: Statistical Mechanics and Its Applications, 2002, 305, 106-112.	1.2	79

#	ARTICLE	IF	CITATIONS
19	Anomalous waiting times in high-frequency financial data. <i>Quantitative Finance</i> , 2004, 4, 695-702.	0.9	75
20	Fractional diffusion Processes: Probability Distributions and Continuous Time Random Walk. <i>Lecture Notes in Physics</i> , 2003, , 148-166.	0.3	68
21	Discrete random walk models for symmetric Lévy-Feller diffusion processes. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1999, 269, 79-89.	1.2	61
22	Discrete and Continuous Random Walk Models for Space-Time Fractional Diffusion. <i>Nonlinear Dynamics</i> , 2004, 38, 101-116.	2.7	54
23	Beyond the Poisson renewal process: A tutorial survey. <i>Journal of Computational and Applied Mathematics</i> , 2007, 205, 725-735.	1.1	53
24	REVISITING THE DERIVATION OF THE FRACTIONAL DIFFUSION EQUATION. <i>Fractals</i> , 2003, 11, 281-289.	1.8	47
25	Operator theoretic treatment of linear Abel integral equations of first kind. <i>Japan Journal of Industrial and Applied Mathematics</i> , 1999, 16, 137-161.	0.5	44
26	Simply and multiply scaled diffusion limits for continuous time random walks. <i>Journal of Physics: Conference Series</i> , 2005, 7, 1-16.	0.3	42
27	Fully discrete random walks for space-time fractional diffusion equations. <i>Signal Processing</i> , 2003, 83, 2411-2420.	2.1	39
28	Operational method for solving generalized Abel integral equation of second kind. <i>Integral Transforms and Special Functions</i> , 1997, 5, 47-58.	0.8	34
29	Random walk models approximating symmetric space-fractional diffusion processes. , 2001, , 120-145.		33
30	Continuous Time Random Walk, Mittag-Leffler Waiting Time and Fractional Diffusion: Mathematical Aspects. , 0, , 93-127.		32
31	Approximation of Levy-Feller Diffusion by Random Walk. <i>Zeitschrift Fur Analysis Und Ihre Anwendung</i> , 1999, 18, 231-246.	0.8	30
32	Nonlinear two-term time fractional diffusion-wave problem. <i>Nonlinear Analysis: Real World Applications</i> , 2010, 11, 3512-3523.	0.9	25
33	On the Fractional Poisson Process and the Discretized Stable Subordinator. <i>Axioms</i> , 2015, 4, 321-344.	0.9	18
34	Cauchy and Nonlocal Multi-Point Problems for Distributed Order Pseudo-Differential Equations, Part One. <i>Zeitschrift Fur Analysis Und Ihre Anwendung</i> , 2005, 24, 449-466.	0.8	17
35	Sub-diffusion equations of fractional order and their fundamental solutions. , 2007, , 23-55.		13
36	CONTINUOUS TIME RANDOM WALK AND TIME FRACTIONAL DIFFUSION: A NUMERICAL COMPARISON BETWEEN THE FUNDAMENTAL SOLUTIONS. <i>Fluctuation and Noise Letters</i> , 2005, 05, L291-L297.	1.0	12

#	ARTICLE	IF	CITATIONS
37	FRACTIONAL RELAXATION OF DISTRIBUTED ORDER. , 2006, , .		11
38	Nichtnegativitäts- und substanzhaltende Differenzenschemata für lineare Diffusionsgleichungen. Numerische Mathematik, 1970, 14, 448-467.	0.9	6
39	On the regularization of fractional differentiation of arbitrary positive order. Numerical Functional Analysis and Optimization, 1994, 15, 695-711.	0.6	5
40	FRACTIONAL RELAXATION AND TIME-FRACTIONAL DIFFUSION OF DISTRIBUTED ORDER. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2006, 39, 1-21.	0.4	4
41	asymptotics of singular values of volterra integral operators. Numerical Functional Analysis and Optimization, 1996, 17, 453-461.	0.6	3
42	A RENEWAL PROCESS OF MITTAG-LEFFLER TYPE. , 2004, , .		3
43	Applications to Fractional Order Equations. Springer Monographs in Mathematics, 2014, , 165-200.	0.1	2
44	Mittag-Leffler Functions with Three Parameters. Springer Monographs in Mathematics, 2014, , 97-128.	0.1	1
45	The Classical Mittag-Leffler Function. Springer Monographs in Mathematics, 2014, , 17-54.	0.1	1
46	Diffusion-wave phenomena. Proceedings in Applied Mathematics and Mechanics, 2007, 7, 1030207-1030208.	0.2	0
47	Fractional differentiation of the product of Bessel functions of the first kind. Analysis (Germany), 2016, 36, .	0.2	0
48	Time series models associated with Mittag-Leffler type distributions and its properties. Communications in Statistics - Theory and Methods, 2016, 45, 7210-7225.	0.6	0
49	Survival probability of LIFFE bond futures via the Mittag-Leffler function. , 2002, , 195-206.		0
50	Applications to Deterministic Models. Springer Monographs in Mathematics, 2014, , 201-233.	0.1	0
51	The Two-Parametric Mittag-Leffler Function. Springer Monographs in Mathematics, 2014, , 55-96.	0.1	0
52	Applications to Stochastic Models. Springer Monographs in Mathematics, 2014, , 235-268.	0.1	0
53	Historical Overview of the Mittag-Leffler Functions. Springer Monographs in Mathematics, 2014, , 7-16.	0.1	0