Andreas E Kyprianou

List of Publications by Year
in descending order

49 papers	1,381 citations	393982 19 h-index	344852 36 g-index
51 all docs	51 docs citations	51 times ranked	351 citing authors

#	Article	IF	Citations
1	Asymptotic moments of spatial branching processes. Probability Theory and Related Fields, 2022, 184, 805-858.	0.9	7
2	Monte Carlo Methods for the Neutron Transport Equation. SIAM-ASA Journal on Uncertainty Quantification, 2022, 10, 775-825.	1.1	0
3	Attraction to and repulsion from a subset of the unit sphere for isotropic stable LÃ©vy processes. Stochastic Processes and Their Applications, 2021, 137, 272-293.	0.4	1
4	Stochastic Methods for Neutron Transport Equation III: Generational Many-to-One and $k_{exttt{eff}}$. SIAM Journal on Applied Mathematics, 2021, 81, 982-1001.	0.8	4
5	Stable LÃ©vy processes in a cone. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2021, 57, .	0.7	0
6	Oscillatory Attraction and Repulsion from a Subset of the Unit Sphere or Hyperplane for Isotropic Stable LÃ©vy Processes. Progress in Probability, 2021, , 283-313.	0.3	0
7	Stable processes conditioned to avoid an interval. Stochastic Processes and Their Applications, 2020, 130, 471-487.	0.4	2
8	Deep Factorisation of the Stable Process III: the View from Radial Excursion Theory and the Point of Closest Reach. Potential Analysis, 2020, 53, 1347-1375.	0.4	3
9	Stochastic methods for the neutron transport equation I: Linear semigroup asymptotics. Annals of Applied Probability, 2020, 30, .	0.6	13
10	Stochastic methods for the neutron transport equation II: Almost sure growth. Annals of Applied Probability, 2020, 30, .	0.6	13
11	Conditioned real self-similar Markov processes. Stochastic Processes and Their Applications, 2019, 129, 954-977.	0.4	10
12	Multi-species Neutron Transport Equation. Journal of Statistical Physics, 2019, 176, 425-455.	0.5	17
13	Extinction properties of multi-type continuous-state branching processes. Stochastic Processes and Their Applications, 2018, 128, 3466-3489.	0.4	12
14	Stable windings at the origin. Stochastic Processes and Their Applications, 2018, 128, 4309-4325.	0.4	3
15	Deep factorisation of the stable process II: Potentials and applications. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2018, 54, .	0.7	7
16	Stable LÃ©vy processes, self-similarity and the unit ball. Alea, 2018, 15, 617.	0.3	17
17	Real self-similar processes started from the origin. Annals of Probability, 2017, 45, .	0.8	21
18	Conditioning subordinators embedded in Markov processes. Stochastic Processes and Their Applications, 2017, 127, 1234-1254.	0.4	9

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19	Deep factorisation of the stable process. Electronic Journal of Probability, 2016, 21, .	0.5	16
20	Spines, skeletons and the strong law of large numbers for superdiffusions. Annals of Probability, 2015, 43, .	0.8	24
21	Optimal dividends in the dual model under transaction costs. Insurance: Mathematics and Economics, 2014, 54, 133-143.	0.7	44
22	The mass of super-Brownian motion upon exiting balls and Sheuâ€™s compact support condition. Stochastic Processes and Their Applications, 2014, 124, 2003-2022.	0.4	3
23	Occupation Times of Refracted LÃ©vy Processes. Journal of Theoretical Probability, 2014, 27, 1292-1315.	0.4	30
24	Fluctuations of LÃ©vy Processes with Applications. Universitext, 2014, , .	0.2	216
25	A Capped Optimal Stopping Problem for the Maximum Process. Acta Applicandae Mathematicae, 2014, 129, 147-174.	0.5	18
26	Hitting distributions of $alpha$-stable processes via path censoring and self-similarity. Annals of Probability, 2014, 42, .	0.8	27
27	The hitting time of zero for a stable process. Electronic Journal of Probability, 2014, 19, .	0.5	20
28	The extended hypergeometric class of LÃ©vy processes. Journal of Applied Probability, 2014, 51, 391-408.	0.4	4
29	Ruin Problems and Gerberâ€“Shiu Theory. Universitext, 2014, , 275-305.	0.2	0
30	ON OPTIMAL DIVIDENDS IN THE DUAL MODEL. ASTIN Bulletin, 2013, 43, 359-372.	0.7	71
31	Fluctuation theory and exit systems for positive self-similar Markov processes. Annals of Probability, 2012, 40, .	0.8	26
32	Optimal Control with Absolutely Continuous Strategies for Spectrally Negative LÃ©vy Processes. Journal of Applied Probability, 2012, 49, 150-166.	0.4	12
33	The Theory of Scale Functions for Spectrally Negative LÃ©vy Processes. Lecture Notes in Mathematics, 2012, , 97-186.	0.1	120
34	Spectrally Negative LÃ©vy Processes Perturbed by Functionals of their Running Supremum. Journal of Applied Probability, 2012, 49, 1005-1014.	0.4	15
35	Optimal Control with Absolutely Continuous Strategies for Spectrally Negative LÃ©vy Processes. Journal of Applied Probability, 2012, 49, 150-166.	0.4	42
36	An optimal stopping problem for fragmentation processes. Stochastic Processes and Their Applications, 2012, 122, 1210-1225.	0.4	0

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37	On the excursions of reflected local-time processes and stochastic fluid queues. Journal of Applied Probability, 2011, 48, 79-98.	0.4	1
38	Smoothness of scale functions for spectrally negative LÃ©vy processes. Probability Theory and Related Fields, 2011, 150, 691-708.	0.9	92
39	The Gapeevâ€"KÃ¼hn stochastic game driven by a spectrally positive LÃ©vy process. Stochastic Processes and Their Applications, 2011, 121, 1266-1289.	0.4	14
40	On the excursions of reflected local-time processes and stochastic fluid queues. Journal of Applied Probability, 2011, 48, 79-98.	0.4	3
41	Strong Law of Large Numbers for branching diffusions. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2010, 46, .	0.7	48
42	Convexity and Smoothness of Scale Functions andÂdeÂFinettiâ€™s Control Problem. Journal of Theoretical Probability, 2010, 23, 547-564.	0.4	42
43	A note on scale functions and the time value of ruin for LÃ©vy insurance risk processes. Insurance: Mathematics and Economics, 2010, 46, 85-91.	0.7	57
44	Analysis of stochastic fluid queues driven by local-time processes. Advances in Applied Probability, 2008, 40, 1072-1103.	0.4	4
45	Special, conjugate and complete scale functions for spectrally negative LÃ©vy processes. Electronic Journal of Probability, 2008, 13, .	0.5	49
46	A Martingale Review of some Fluctuation Theory for Spectrally Negative LÃ©vy Processes. Lecture Notes in Mathematics, 2005, , 16-29.	0.1	29
47	Ruin probabilities and overshoots for general LÃ©vy insurance risk processes. Annals of Applied Probability, 2004, 14, 1766.	0.6	157
48	Local extinction versus local exponential growth for spatial branching processes. Annals of Probability, 2004, 32, .	0.8	56
49	A Note on Scale Functions and the Time Value of Ruin for LÃ©vy Insurance Risk Processes. SSRN Electronic Journal, 0, , .	0.4	1