Alexander Novikov

List of Publications by Year
in descending order

50 papers	749 citations	516710 16 h-index	580821 25 g-index
51 all docs	51 docs citations	51 times ranked	278 citing authors

#	Article	IF	Citations
1	On an Identity for Stochastic Integrals. Theory of Probability and Its Applications, 1973, 17, 717-720.	0.3	74
2	Approximations of boundary crossing probabilities for a Brownian motion. Journal of Applied Probability, 1999, 36, 1019-1030.	0.7	63
3	Approximations of boundary crossing probabilities for a Brownian motion. Journal of Applied Probability, 1999, 36, 1019-1030.	0.7	49
4	On some maximal inequalities for fractional Brownian motions. Statistics and Probability Letters, 1999, 44, 47-54.	0.7	42
5	On a new approach to calculating expectations for option pricing. Journal of Applied Probability, 2002, 39, 889-895.	0.7	37
6	On a solution of the optimal stopping problem for processes with independent increments. Stochastics, 2007, 79, 393-406.	1.1	35
7	Explicit Bounds for Approximation Rates of Boundary Crossing Probabilities for the Wiener Process. Journal of Applied Probability, 2005, 42, 82-92.	0.7	28
8	On an Effective Solution of the Optimal Stopping Problem for Random Walks. Theory of Probability and Its Applications, 2005, 49, 344-354.	0.3	27
9	Martingales and First-Passage Times for Ornstein--Uhlenbeck Processes with a Jump Component. Theory of Probability and Its Applications, 2004, 48, 288-303.	0.3	26
10	Optimal consumption, investment and housing with means-tested public pension in retirement. Insurance: Mathematics and Economics, 2017, 75, 32-47.	1.2	26
11	Sequential estimation of the parameters of diffusion processes. Mathematical Notes, 1972, 12, 812-818.	0.4	25
12	Martingales, Tauberian Theorem, and Strategies of Gambling. Theory of Probability and Its Applications, 1997, 41, 716-729.	0.3	23
13	Martingales and first passage times of AR(1) sequences. Stochastics, 2008, 80, 197-210.	1.1	23
14	Bounds for expected maxima of Gaussian processes and their discrete approximations. Stochastics, 2017, 89, 21-37.	1.1	23
15	First passage time of filtered Poisson process with exponential shape function. Probabilistic Engineering Mechanics, 2005, 20, 57-65.	2.7	21
16	Bayesian Sequential Estimation of a Drift of Fractional Brownian Motion. Sequential Analysis, 2013, 32, 288-296.	0.5	20
17	Time-Dependent Barrier Options and Boundary Crossing Probabilities. Georgian Mathematical Journal, 2003, 10, 325-334.	0.6	20
18	On fair pricing of emission-related derivatives. Bernoulli, 2010, 16, .	1.3	19

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19	On a stochastic version of the trading rule â€œBuy and Holdâ€ Statistics & Risk Modeling, 2009, 26, 289-302.	0.3	17
20	On exit times of Levy-driven Ornsteinâ€“Uhlenbeck processes. Statistics and Probability Letters, 2008, 78, 1517-1525.	0.7	16
21	A Structural Model with Unobserved Default Boundary. Applied Mathematical Finance, 2008, 15, 183-203.	1.2	15
22	An Elementary Approach to Optimal Stopping Problems for AR(1) Sequences. Sequential Analysis, 2011, 30, 79-93.	0.5	13
23	On Distributions of First Passage Times and Optimal Stopping of AR(1) Sequences. Theory of Probability and Its Applications, 2009, 53, 419-429.	0.3	9
24	Lower and upper bounds for prices of Asian-type options. Proceedings of the Steklov Institute of Mathematics, 2014, 287, 225-231.	0.3	9
25	On Moments of Pitman Estimators: The Case of Fractional Brownian Motion. Theory of Probability and Its Applications, 2014, 58, 601-614.	0.3	9
26	New and refined bounds for expected maxima of fractional Brownian motion. Statistics and Probability Letters, 2018, 137, 142-147.	0.7	9
27	Some results about averaging in stochastic approximation. Metrika, 1995, 42, 153-171.	0.8	8
28	Hedging of Options with a Given Probability. Theory of Probability and Its Applications, 1999, 43, 135-143.	0.3	7
29	Anderson localization of classical waves in weakly scattering one-dimensional Levy lattices. Physical Review B, 2018, 98, .	3.2	7
30	Pitman Estimators: An Asymptotic Variance Revisited. Theory of Probability and Its Applications, 2013, 57, 521-529.	0.3	6
31	Small deviations of Gaussian process. Mathematical Notes, 1981, 29, 150-155.	0.4	5
32	Ensuring long term investment for large scale solar power stations: Hedging instruments for green power. Solar Energy, 2013, 98, 167-179.	6.1	5
33	Estimation of cusp location of stochastic processes: a survey. Statistical Inference for Stochastic Processes, 2018, 21, 345-362.	0.6	5
34	Martingale identities and inequalities and their applications in nonlinear boundary-value problems for random processes. Mathematical Notes, 1984, 35, 241-249.	0.4	3
35	Approximations for weighted Kolmogorovâ€“Smirnov distributions via boundary crossing probabilities. Statistics and Computing, 2017, 27, 1513-1523.	1.5	3
36	On limit distributions of estimators in irregular statistical models and a new representation of fractional Brownian motion. Statistics and Probability Letters, 2018, 139, 141-151.	0.7	3

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37	Tail Distributions of Supremum and Quadratic Variation of Local Martingales. , 2006, , 421-432.		2
38	Remarks on moment inequalities and identities for martingales. Statistics and Probability Letters, 2013, 83, 1260-1261.	0.7	1
39	Discussion on â€œSequential Estimation for Time Series Modelsâ€•by T. N. Sriram and Ross Iaci. Sequential Analysis, 2014, 33, 182-185.	0.5	1
40	BOUNDS ON PRICES FOR ASIAN OPTIONS VIA FOURIER METHODS. ANZIAM Journal, 2016, 57, 299-318.	0.2	1
41	Pricing of Asian-Type and Basket Options via Bounds. Theory of Probability and Its Applications, 2017, 61, 94-106.	0.3	1
42	Translation invariant statistical experiments with independent increments. Statistical Inference for Stochastic Processes, 2018, 21, 363-383.	0.6	1
43	On ruin probabilities in risk models with interest rate. , 2012, , 245-253.		1
44	Bounds and Approximations for Distributions of Weighted Kolmogorov-Smirnov Tests. , 2017, , 235-250.		1
45	Numerical Approximations to Distributions of Weighted Kolmogorov-Smirnov Statistics via Integral Equations. MATRIX Book Series, 2019, , 579-589.	0.2	1
46	Preface: Celebrating Albert Shiryaev's 75th Anniversary. Sequential Analysis, 2010, 29, 107-111.	0.5	0
47	EDITORIAL: STOCHASTIC AND COMPUTATIONAL METHODS IN FINANCE. ANZIAM Journal, 2016, 57, 205-206.	0.2	0
48	On distibutions of first passage times of martingales arising in some gambling problems. Japan Journal of Industrial and Applied Mathematics, 2017, 34, 859-871.	0.9	0
49	An Application of High-Dimensional Statistics to Predictive Modeling of Grade Variability. Geosciences (Switzerland), 2020, 10, 116.	2.2	0
50	Pricing of Defaultable Securities under Stochastic Interest. , 2008, , 251-263.		0