

Pavel V Gapeev

List of Publications by Year in descending order

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citing authors

#	ARTICLE	IF	CITATIONS
1	On the sequential testing problem for some diffusion processes. <i>Stochastics</i> , 2011, 83, 519-535.	1.1	25
2	The disorder problem for compound Poisson processes with exponential jumps. <i>Annals of Applied Probability</i> , 2005, 15, 487.	1.3	22
3	Perpetual convertible bonds in jump-diffusion models. <i>Statistics and Risk Modeling</i> , 2005, 23, 15-31.	1.0	22
4	Discounted Optimal Stopping for Maxima of Some Jump-Diffusion Processes. <i>Journal of Applied Probability</i> , 2007, 44, 713-731.	0.7	18
5	Bayesian Quickest Detection Problems for Some Diffusion Processes. <i>Advances in Applied Probability</i> , 2013, 45, 164-185.	0.7	18
6	Bayesian Quickest Detection Problems for Some Diffusion Processes. <i>Advances in Applied Probability</i> , 2013, 45, 164-185.	0.7	14
7	Optimal Stopping Problems in Diffusion-Type Models with Running Maxima and Drawdowns. <i>Journal of Applied Probability</i> , 2014, 51, 799-817.	0.7	14
8	PRICING OF PERPETUAL AMERICAN OPTIONS IN A MODEL WITH PARTIAL INFORMATION. <i>International Journal of Theoretical and Applied Finance</i> , 2012, 15, 1250010.	0.5	13
9	Perpetual American options in diffusion-type models with running maxima and drawdowns. <i>Stochastic Processes and Their Applications</i> , 2016, 126, 2038-2061.	0.9	11
10	Discounted optimal stopping for maxima in diffusion models with finite horizon. <i>Electronic Journal of Probability</i> , 2006, 11, .	1.0	11
11	On the structure of discounted optimal stopping problems for one-dimensional diffusions. <i>Stochastics</i> , 2011, 83, 537-554.	1.1	10
12	On the drawdowns and drawups in diffusion-type models with running maxima and minima. <i>Journal of Mathematical Analysis and Applications</i> , 2016, 434, 413-431.	1.0	10
13	Discounted Optimal Stopping Problems for Maxima of Geometric Brownian Motions With Switching Payoffs. <i>Advances in Applied Probability</i> , 2021, 53, 189-219.	0.7	8
14	Perpetual American Cancellable Standard Options in Models with Last Passage Times. <i>Algorithms</i> , 2021, 14, 3.	2.1	8
15	Optimal Stopping Problems in Diffusion-Type Models with Running Maxima and Drawdowns. <i>Journal of Applied Probability</i> , 2014, 51, 799-817.	0.7	7
16	Optimal stopping problems for maxima and minima in models with asymmetric information. <i>Stochastics</i> , 2022, 94, 602-628.	1.1	7
17	An optimal stopping problem in a diffusion-type model with delay. <i>Statistics and Probability Letters</i> , 2006, 76, 601-608.	0.7	6
18	The integral option in a model with jumps. <i>Statistics and Probability Letters</i> , 2008, 78, 2623-2631.	0.7	5

#	ARTICLE	IF	CITATIONS
19	On the Laplace transforms of the first exit times in one-dimensional non-affine jump-diffusion models. <i>Statistics and Probability Letters</i> , 2017, 121, 152-162.	0.7	4
20	On the sequential testing and quickest change-point detection problems for Gaussian processes. <i>Stochastics</i> , 2017, 89, 1143-1165.	1.1	4
21	Perpetual American Defaultable Options in Models with Random Dividends and Partial Information. <i>Risks</i> , 2018, 6, 127.	2.4	4
22	Optimal stopping games in models with various information flows. <i>Stochastic Analysis and Applications</i> , 2021, 39, 1050-1094.	1.5	4
23	Discounted optimal stopping problems in continuous hidden Markov models. <i>Stochastics</i> , 2022, 94, 335-364.	1.1	4
24	Bayesian Switching Multiple Disorder Problems. <i>Mathematics of Operations Research</i> , 2016, 41, 1108-1124.	1.3	3
25	DEFAULTABLE CLAIMS IN SWITCHING MODELS WITH PARTIAL INFORMATION. <i>International Journal of Theoretical and Applied Finance</i> , 2019, 22, 1950006.	0.5	3
26	PRICING OF CONTINGENT CLAIMS IN A TWO-DIMENSIONAL MODEL WITH RANDOM DIVIDENDS. <i>International Journal of Theoretical and Applied Finance</i> , 2009, 12, 1091-1104.	0.5	2
27	An iterative procedure for solving integral equations related to optimal stopping problems. <i>Stochastics</i> , 2010, 82, 365-380.	1.1	2
28	On the construction of non-affine jump-diffusion models. <i>Stochastic Analysis and Applications</i> , 2017, 35, 900-918.	1.5	2
29	Optimal stopping problems for running minima with positive discounting rates. <i>Statistics and Probability Letters</i> , 2020, 167, 108899.	0.7	2
30	On the problems of sequential statistical inference for Wiener processes with delayed observations. <i>Statistical Papers</i> , 2020, 61, 1529-1544.	1.2	2
31	Optimal Double Stopping Problems for Maxima and Minima of Geometric Brownian Motions. <i>Methodology and Computing in Applied Probability</i> , 0, , 1.	1.2	2
32	Perpetual American Double Lookback Options on Drawdowns and Drawups with Floating Strikes. <i>Methodology and Computing in Applied Probability</i> , 0, , .	1.2	2
33	ON SOME FUNCTIONALS OF THE FIRST PASSAGE TIMES IN MODELS WITH SWITCHING STOCHASTIC VOLATILITY. <i>International Journal of Theoretical and Applied Finance</i> , 2018, 21, 1850001.	0.5	1
34	Solving the dual Russian option problem by using change-of-measure arguments. <i>High Frequency</i> , 2019, 2, 76-84.	0.7	1
35	On some functionals of the first passage times in jump models of stochastic volatility. <i>Stochastic Analysis and Applications</i> , 2020, 38, 149-170.	1.5	1
36	CREDIT DEFAULT SWAPS IN TWO-DIMENSIONAL MODELS WITH VARIOUS INFORMATION FLOWS. <i>International Journal of Theoretical and Applied Finance</i> , 2020, 23, 2050010.	0.5	1

#	ARTICLE	IF	CITATIONS
37	Projections of martingales in enlargements of Brownian filtrations under Jacod's equivalence hypothesis. <i>Electronic Journal of Probability</i> , 2021, 26, .	1.0	1
38	Discounted optimal stopping problems in first-passage time models with random thresholds. <i>Journal of Applied Probability</i> , 0, , 1-20.	0.7	1
39	On the Pricing of Perpetual American Compound Options. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
40	PRICING OF PERPETUAL AMERICAN OPTIONS IN A MODEL WITH PARTIAL INFORMATION. , 2012, , 327-347.		0
41	On the Laplace Transforms of the First Hitting Times for Drawdowns and Drawups of Diffusion-Type Processes. <i>Risks</i> , 2019, 7, 87.	2.4	0
42	FIRST-TO-DEFAULT AND SECOND-TO-DEFAULT OPTIONS IN MODELS WITH VARIOUS INFORMATION FLOWS. <i>International Journal of Theoretical and Applied Finance</i> , 2021, 24, 2150022.	0.5	0
43	Pricing of Perpetual American Options in a Model with Partial Information. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0