

Nicolai Krylov

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/3385836/publications.pdf>

Version: 2024-02-01

50
papers

2,305
citations

567281

15
h-index

330143

37
g-index

50
all docs

50
docs citations

50
times ranked

650
citing authors

#	ARTICLE	IF	CITATIONS
1	Controlled Diffusion Processes. , 1980, , .		883
2	Existence of strong solutions for Itô's stochastic equations via approximations. Probability Theory and Related Fields, 1996, 105, 143-158.	1.8	279
3	A CERTAIN PROPERTY OF SOLUTIONS OF PARABOLIC EQUATIONS WITH MEASURABLE COEFFICIENTS. Mathematics of the USSR Izvestija, 1981, 16, 151-164.	0.2	222
4	Parabolic and Elliptic Equations with VMO Coefficients. Communications in Partial Differential Equations, 2007, 32, 453-475.	2.2	181
5	On the rate of convergence of finite-difference approximations for Bellmans equations with variable coefficients. Probability Theory and Related Fields, 2000, 117, 1-16.	1.8	135
6	On L_p -Theory of Stochastic Partial Differential Equations in the Whole Space. SIAM Journal on Mathematical Analysis, 1996, 27, 313-340.	1.9	90
7	Sequences of convex functions and estimates of the maximum of the solution of a parabolic equation. Siberian Mathematical Journal, 1976, 17, 226-236.	0.6	72
8	ON THE SELECTION OF A MARKOV PROCESS FROM A SYSTEM OF PROCESSES AND THE CONSTRUCTION OF QUASI-DIFFUSION PROCESSES. Mathematics of the USSR Izvestija, 1973, 7, 691-709.	0.2	49
9	The Heat Equation in $L_q((0,T),L_p)$ -Spaces with Weights. SIAM Journal on Mathematical Analysis, 2001, 32, 1117-1141.	1.9	45
10	Elliptic and Parabolic Second-Order PDEs with Growing Coefficients. Communications in Partial Differential Equations, 2009, 35, 1-22.	2.2	41
11	SOME ESTIMATES OF THE PROBABILITY DENSITY OF A STOCHASTIC INTEGRAL. Mathematics of the USSR Izvestija, 1974, 8, 233-254.	0.2	25
12	On the Existence of Solutions for Fully Nonlinear Elliptic Equations Under Relaxed Convexity Assumptions. Communications in Partial Differential Equations, 2013, 38, 687-710.	2.2	22
13	Fully nonlinear elliptic and parabolic equations in weighted and mixed-norm Sobolev spaces. Calculus of Variations and Partial Differential Equations, 2019, 58, 1.	1.7	21
14	On SPDEs with Variable Coefficients in One Space Dimension. Potential Analysis, 2004, 21, 209-239.	0.9	20
15	ON ESTIMATES OF THE MAXIMUM OF A SOLUTION OF A PARABOLIC EQUATION AND ESTIMATES OF THE DISTRIBUTION OF A SEMIMARTINGALE. Sbornik: Mathematics, 1987, 58, 207-221.	0.2	19
16	Second-order elliptic and parabolic equations with $B(\mathbb{R}^2, VMO)$ coefficients. Transactions of the American Mathematical Society, 2010, 362, 6477-6477.	0.9	19
17	Existence of strong solutions for Itô's stochastic equations via approximations. Probability Theory and Related Fields, 1996, 105, 143-158.	1.8	16
18	On stochastic equations with drift in L_d . Annals of Probability, 2021, 49, .	1.8	15

#	ARTICLE	IF	CITATIONS
19	On One-Point Weak Uniqueness for Elliptic Equations. Communications in Partial Differential Equations, 1992, 17, 405-443.	2.2	13
20	Some L_p -estimates for elliptic and parabolic operators with measurable coefficients. Discrete and Continuous Dynamical Systems - Series B, 2012, 17, 2073-2090.	0.9	12
21	On Factorizations of Smooth Nonnegative Matrix-Values Functions and on Smooth Functions with Values in Polyhedra. Applied Mathematics and Optimization, 2008, 58, 373-392.	1.6	11
22	On diffusion processes with drift in L_d . Probability Theory and Related Fields, 2021, 179, 165-199.	1.8	11
23	On a representation of fully nonlinear elliptic operators in terms of pure second order derivatives and its applications. Journal of Mathematical Sciences, 2011, 177, 1-26.	0.4	10
24	Elliptic equations with VMO $a, b \in L_d$, and $c \in L_{d/2}$. Transactions of the American Mathematical Society, 2021, 374, 2805-2822.	0.9	10
25	ON CONTROL OF A DIFFUSION PROCESS UP TO THE TIME OF FIRST EXIT FROM A REGION. Mathematics of the USSR Izvestija, 1982, 19, 297-313.	0.2	9
26	On the Existence of Smooth Solutions for Fully Nonlinear Parabolic Equations with Measurable α -Coefficients without Convexity Assumptions. Communications in Partial Differential Equations, 2013, 38, 1038-1068.	2.2	9
27	On the Rate of Convergence of Finite-Difference Approximations for Elliptic Isaacs Equations in Smooth Domains. Communications in Partial Differential Equations, 2015, 40, 1393-1407.	2.2	9
28	On Time Inhomogeneous Stochastic Itô Equations with Drift in L_{d+1} . Ukrainian Mathematical Journal, 2021, 72, 1420-1444.	0.5	9
29	On stochastic Itô processes with drift in L_d . Stochastic Processes and Their Applications, 2021, 138, 1-25.	0.9	7
30	On parabolic equations in one space dimension. Communications in Partial Differential Equations, 2016, 41, 644-664.	2.2	5
31	$C^{1+\alpha}$ -Regularity of Viscosity Solutions of General Nonlinear Parabolic Equations. Journal of Mathematical Sciences, 2018, 232, 403-427.	0.4	5
32	On strong solutions of Itô equations with $f \in W^1$ and $b \in L_d$. Annals of Probability, 2021, 49, .	1.8	5
33	Poisson Stochastic Process and Basic Schauder and Sobolev Estimates in the Theory of Parabolic Equations. Archive for Rational Mechanics and Analysis, 2017, 225, 1089-1126.	2.4	4
34	A supermartingale characterization of sets of stochastic integrals and applications. Probability Theory and Related Fields, 2002, 123, 521-552.	1.8	3
35	An Ersatz Existence Theorem for Fully Nonlinear Parabolic Equations without Convexity Assumptions. SIAM Journal on Mathematical Analysis, 2013, 45, 3331-3359.	1.9	3
36	On potentials of Itô Processes with Drift in L_{d+1} . Potential Analysis, 2023, 59, 283-309.	0.9	3

#	ARTICLE	IF	CITATIONS
37	A few comments on a result of A. Novikov and Girsanov's theorem. <i>Stochastics</i> , 2019, 91, 1186-1189.	1.1	2
38	A review of some new results in the theory of linear elliptic equations with drift in L_{d+1} . <i>Analysis and Mathematical Physics</i> , 2021, 11, 1.	1.3	2
39	To the theory of viscosity solutions for uniformly parabolic Isaacs equations. <i>Methods and Applications of Analysis</i> , 2015, 22, 259-280.	0.5	2
40	Some properties of solutions of Itô equations with drift in L_{d+1} . <i>Stochastic Processes and Their Applications</i> , 2022, , .	0.9	2
41	On Diffusion Processes with Drift in L_{d+1} . <i>Potential Analysis</i> , 0, , 1.	0.9	2
42	On the Rate of Convergence of the Finite-Difference Approximations for Parabolic Bellman Equations with Constant Coefficients. <i>Applied Mathematics and Optimization</i> , 2008, 58, 315-344.	1.6	1
43	On nonequivalence of regular boundary points for second-order elliptic operators. <i>Communications in Partial Differential Equations</i> , 2017, 42, 366-387.	2.2	1
44	On Diffusion Processes with Drift in a Morrey Class Containing L_{d+2} . <i>Journal of Dynamics and Differential Equations</i> , 2023, 35, 2813-2831.	1.9	1
45	On an energy equality in the theory of evolution equations. <i>Complex Variables and Elliptic Equations</i> , 2018, 63, 1069-1081.	0.8	0
46	Weighted Parabolic Aleksandrov Estimates: PDE and Stochastic Versions. <i>Journal of Mathematical Sciences</i> , 2020, 244, 419-435.	0.4	0
47	On diffusion processes with (\mathbb{R}^2, VMO) coefficients and ϵ -good Green's functions of the corresponding operators. <i>Calculus of Variations and Partial Differential Equations</i> , 2020, 59, 1.	1.7	0
48	On the asymptotic behavior of solutions of the Cauchy problem for parabolic equations with time periodic coefficients. <i>Stochastics and Partial Differential Equations: Analysis and Computations</i> , 0, , 1.	0.9	0
49	On the asymptotic behavior of solutions of the Cauchy problem for parabolic equations with time periodic coefficients. <i>Statistical Inference for Stochastic Processes</i> , 0, , 1.	0.6	0
50	Estimates in L_p for solutions of SPDEs with coefficients in Morrey classes. <i>Stochastics and Partial Differential Equations: Analysis and Computations</i> , 0, , .	0.9	0