Adrian Falkowski

List of Publications by Year
in descending order

7 papers	15 citations	2258059 3 h-index	2272923 4 g-index
7 all docs	7 docs citations	7 times ranked	7 citing authors

#	ARTICLE	IF	CITATIONS
1	Weak and strong discrete-time approximation of fractional SDEsâˆ—. Lithuanian Mathematical Journal, 2014, 54, 409-428.	0.4	4
2	SDEs with constraints driven by semimartingales and processes with boundedp-variation. Stochastic Processes and Their Applications, 2017, 127, 3536-3557.	0.9	4
3	Actuarial Approach to Option Pricing in a Fractional Blackâ€“Scholes Model with Time-Dependent Volatility. Bulletin of the Polish Academy of Sciences Mathematics, 2013, 61, 181-193.	0.3	3
4	Backward stochastic differential equations with two barriers and generalized reflection. Stochastic Processes and Their Applications, 2020, 130, 4746-4765.	0.9	1
5	Mean reflected stochastic differential equations with two constraints. Stochastic Processes and Their Applications, 2021, 141, 172-172.	0.9	1
6	SDEs with two reflecting barriers driven by semimartingales and processes with bounded <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" display="inline" id="d1e20" altimg="si4.svg"><mml:mi>p</mml:mi></mml:math>-variation. Stochastic Processes and Their Applications, 2022, 146, 164-186.	0.9	1
7	Backward stochastic differential equations with mean reflection and two constraints. Bulletin Des Sciences Mathematiques, 2022, 176, 103117.	1.0	1