Jacek Jakubowski

List of Publications by Year
in descending order

17 papers	179 citations	1937685 4 h-index	1125743 13 g-index
18 all docs	18 docs citations	18 times ranked	49 citing authors

#	Article	IF	Citations
1	Conditional Markov chains: Properties, construction and structured dependence. Stochastic Processes and Their Applications, 2017, 127, 1125-1170.	0.9	55
2	Study of Dependence for Some Stochastic Processes. Stochastic Analysis and Applications, 2008, 26, 903-924.	1.5	53
3	Exponential moments for HJM models with jumps. Finance and Stochastics, 2007, 11, 429-445.	1.1	43
4	Jump-diffusion processes in random environments. Journal of Differential Equations, 2014, 257, 2671-2703.	2.2	4
5	On the distribution of Verhulst process. Lithuanian Mathematical Journal, 2015, 55, 91-101.	0.4	3
6	Another Look at the Hartman-Watson Distributions. Potential Analysis, 2020, 53, 1269-1297.	0.9	3
7	Semimartingales and shrinkage of filtration. Annals of Applied Probability, 2021, 31, .	1.3	3
8	Explicit solutions of Volterra integro-differential convolution equations. Journal of Differential Equations, 2021, 292, 416-426.	2.2	3
9	Feynmanâ€“Kac theorem in random environments and partial integro-differential equations. Journal of Mathematical Analysis and Applications, 2017, 450, 1363-1387.	1.0	2
10	Invariance formulas for stopping times of squared Bessel process. Stochastic Analysis and Applications, 2018, 36, 671-699.	1.5	2
11	A convolution formula for the local time of an ItÃ´ diffusion reflecting at 0 and a generalized Stroockâ€“Williams equation. Bernoulli, 2021, 27, .	1.3	2
12	The girsanov theorem and weak solutions of stochastic differential equations in the dual of a nuclear space. Stochastic Analysis and Applications, 1991, 9, 401-428.	1.5	1
13	Moments and Mellin transform of the asset price in Stein and Stein model and option pricing. Lithuanian Mathematical Journal, 2018, 58, 33-47.	0.4	1
14	Construction and Simulation of Generalized Multivariate Hawkes Processes. Methodology and Computing in Applied Probability, 0, , .	1.2	1
15	Conditional version of the Donati-Martin and Yor formula and its applications. Demonstratio Mathematica, 2012, 45, .	1.5	0
16	Pricing and hedging of general rating-sensitive claims in a jump-diffusion market model in the presence of stochastic factors. Journal of Mathematical Analysis and Applications, 2019, 476, 737-758.	1.0	0
17	A note on switching property for squared Bessel process. Lithuanian Mathematical Journal, 2020, 60, 482-493.	0.4	0