Dmitry Ostrovsky

List of Publications by Year
in descending order

19 papers	173 citations	1170033 9 h-index	1255698 13 g-index
19 all docs	19 docs citations	19 times ranked	42 citing authors

#	Article	IF	Citations
1	A family of probability distributions consistent with the DOZZ formula: towards a conjecture for the law of 2D GMC. Probability and Mathematical Physics, 2021, 2, 533-562.	0.6	0
2	Subcritical Multiplicative Chaos for Regularized Counting Statistics from Random Matrix Theory. Communications in Mathematical Physics, 2018, 360, 1-54.	1.0	29
3	A Theory of Intermittency Differentiation of 1D Infinitely Divisible Multiplicative Chaos Measures. Annales Henri Poincare, 2018, 19, 1043-1079.	0.8	1
4	A review of conjectured laws of total mass of Bacryâ€"Muzy GMC measures on the interval and circle and their applications. Reviews in Mathematical Physics, 2018, 30, 1830003.	0.7	7
5	A note on moments of limit log-infinitely divisible stochastic measures of Bacry and Muzy. Letters in Mathematical Physics, 2017, 107, 267-289.	0.5	2
6	On Barnes beta distributions, Selberg integral and Riemann xi. Forum Mathematicum, 2016, 28, 1-23.	0.3	13
7	On Barnes Beta Distributions and Applications to the Maximum Distribution of the 2D Gaussian Free Field. Journal of Statistical Physics, 2016, 164, 1292-1317.	0.5	13
8	On Riemann zeroes, lognormal multiplicative chaos, and Selberg integral. Nonlinearity, 2016, 29, 426-464.	0.6	7
9	A Note on the $S_2(delta)$ Distribution and the Riemann Xi Function. Electronic Communications in Probability, 2014, 19, .	0.1	0
10	Selberg Integral as a Meromorphic Function. International Mathematics Research Notices, 2013, 2013, 3988-4028.	0.5	17
11	Theory of Barnes Beta distributions. Electronic Communications in Probability, 2013, 18, .	0.1	5
12	ON THE STOCHASTIC DEPENDENCE STRUCTURE OF THE LIMIT LOGNORMAL PROCESS. Reviews in Mathematical Physics, 2011, 23, 127-154.	0.7	9
13	On the Limit Lognormal and Other Limit Log-Infinitely Divisible Laws. Journal of Statistical Physics, 2010, 138, 890-911.	0.5	6
14	Mellin Transform of the Limit Lognormal Distribution. Communications in Mathematical Physics, 2009, 288, 287-310.	1.0	28
15	Intermittency Expansions for Limit Lognormal Multifractals. Letters in Mathematical Physics, 2008, 83, 265-280.	0.5	13
16	BLACKâ€"SCHOLESâ€"MERTON IN RANDOM TIME: A NEW STOCHASTIC VOLATILITY MODEL WITH PATH DEPENDENCE. International Journal of Theoretical and Applied Finance, 2007, 10, 847-872.	0.2	2
17	CONSTANT ELASTICITY OF VARIANCE IN RANDOM TIME: A NEW STOCHASTIC VOLATILITY MODEL WITH PATH DEPENDENCE AND LEVERAGE EFFECT. International Journal of Theoretical and Applied Finance, 2007, 10, 915-937.	0.2	2
18	Functional Feynman-Kac Equations for Limit Lognormal Multifractals. Journal of Statistical Physics, 2007, 127, 935-965.	0.5	10

#	Article	IF	Citations
19	Limit Lognormal Multifractal as an Exponential Functional. Journal of Statistical Physics, 2004, 116, 1491-1520.	0.5	9