Andrzej Rozkosz

List of Publications by Year
in descending order

37 papers	**316** citations	933410 **10** h-index	940516 **16** g-index
38 all docs	**38** docs citations	**38** times ranked	**69** citing authors

#	Article	IF	Citations
1	Smooth measures and capacities associated with nonlocal parabolic operators. Journal of Evolution Equations, 2019, 19, 997-1040.	1.1	2
2	On the structure of diffuse measures for parabolic capacities. Comptes Rendus Mathematique, 2019, 357, 443-449.	0.3	6
3	Renormalized solutions of semilinear elliptic equations with general measure data. Monatshefte Fur Mathematik, 2019, 188, 689-702.	0.9	3
4	Systems of Semilinear Parabolic Variational Inequalities with Time-Dependent Convex Obstacles. Applied Mathematics and Optimization, 2018, 77, 541-566.	1.6	1
5	The valuation of American options in a multidimensional exponential LÃ©vy model. Mathematical Finance, 2018, 28, 1107-1142.	1.8	3
6	On semilinear elliptic equations with diffuse measures. Nonlinear Differential Equations and Applications, 2018, 25, 1.	0.8	3
7	Large Time Behavior of Solutions to Parabolic Equations with Dirichlet Operators and Nonlinear Dependence on Measure Data. Potential Analysis, 2018, 51, 255.	0.9	1
8	On the structure of bounded smooth measures associated with a quasi-regular Dirichlet form. Bulletin of the Polish Academy of Sciences Mathematics, 2017, 65, 45-56.	0.3	8
9	The Early Exercise Premium Representation for American Options on Multiply Assets. Applied Mathematics and Optimization, 2016, 73, 99-114.	1.6	4
10	Valuing American options by simulation: A BSDEs approach. Mathematics and Computers in Simulation, 2016, 123, 1-18.	4.4	4
11	Obstacle problem for semilinear parabolic equations with measure data. Journal of Evolution Equations, 2015, 15, 457-491.	1.1	14
12	Renormalized solutions of semilinear equations involving measure data and operator corresponding to Dirichlet form. Nonlinear Differential Equations and Applications, 2015, 22, 1911-1934.	0.8	14
13	Reflected BSDEs in time-dependent convex regions. Stochastic Processes and Their Applications, 2015, 125, 571-596.	0.9	12
14	Stochastic Representation of Weak Solutions of Viscous Conservation Laws: A BSDE Approach. Journal of Theoretical Probability, 2013, 26, 1061-1083.	0.8	2
15	On mild solutions of gradient systems in Hilbert spaces. Open Mathematics, 2013, 11, .	1.0	0
16	Dirichlet forms and semilinear elliptic equations with measure data. Journal of Functional Analysis, 2013, 265, 890-925.	1.4	37
17	Stochastic representation of entropy solutions of semilinear elliptic obstacle problems with measure data. Electronic Journal of Probability, 2012, 17, .	1.0	2
18	<mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si1.gif" display="inline" overflow="scroll"><mml:msup><mml:mrow><mml:mi mathvariant="double-struck">L</mml:mi></mml:mrow><mml:mrow><mml:mi>p</mml:mi></mml:mrow></mml:msup></mml:math> solutions of reflected BSDEs under monotonicity condition. Stochastic Processes and Their Applications, 2012, 122, 3875-3900.	1.0	20

#	Article	IF	Citations
19	On Backward Stochastic Differential Equations Approach to Valuation of American Options. Bulletin of the Polish Academy of Sciences Mathematics, 2011, 59, 275-288.	0.3	6
20	On Stochastic Representation for Solutions of the Dirichlet Problem for Elliptic Equations in Divergence Form. Stochastic Analysis and Applications, 2009, 27, 1-15.	1.5	3
21	On the Feynman–Kac representation for solutions of the Cauchy problem for parabolic equations in divergence form. Stochastics, 2005, 77, 297-313.	1.1	7
22	BSDEs with random terminal time and semilinear elliptic PDEs in divergence form. Studia Mathematica, 2005, 170, 1-21.	0.7	5
23	On existence of solutions of BSDEs with continuous coefficient. Statistics and Probability Letters, 2004, 67, 249-256.	0.7	2
24	Backward SDEs and Cauchy problem for semilinear equations in divergence form. Probability Theory and Related Fields, 2003, 125, 393-407.	1.8	17
25	On a decomposition of symmetric diffusions with reflecting boundary conditions. Stochastic Processes and Their Applications, 2003, 103, 101-122.	0.9	7
26	On Dirichlet Processes Associated with Second Order Divergence Form Operators. Potential Analysis, 2001, 14, 123-149.	0.9	10
27	Extended convergence of dirichlet processes. Stochastic and Stochastics Reports, 1998, 65, 79-109.	0.6	6
28	On stability and existence of solutions of SDEs with reflection at the boundary. Stochastic Processes and Their Applications, 1997, 68, 285-302.	0.9	35
29	Weak convergence of diffusions corresponding to divergence form operators. Stochastic and Stochastics Reports, 1996, 57, 129-157.	0.6	22
30	Stochastic representation of diffusions corresponding to divergence form operators. Stochastic Processes and Their Applications, 1996, 63, 11-33.	0.9	23
31	On weak solutions of one-dimensional SDEs with time-dependent coefficients. Stochastic and Stochastics Reports, 1993, 42, 199-208.	0.6	7
32	On Convergence Of Transition Probability Densities Of One-Dimensional Diffusions. Stochastic and Stochastics Reports, 1992, 40, 195-202.	0.6	1
33	On existence and stability of weak solutions of multidimensional stochastic differential equations with measurable coefficients. Stochastic Processes and Their Applications, 1991, 37, 187-197.	0.9	20
34	On weak convergence of solutions of one-dimensional stochastic differential equations. Stochastic and Stochastics Reports, 1990, 31, 27-54.	0.6	4
35	Semilinear elliptic equations with measure data and quasi-regular Dirichlet forms. Colloquium Mathematicum, 0, , 1-33.	0.3	4
36	Nonlinear parabolic SPDEs involving Dirichlet operators. Studia Mathematica, 0, , 1-49.	0.7	0

#	Article	IF	Citations
37	On perpetual American options in a multidimensional Black–Scholes model. Stochastics, 0, , 1-22.	1.1	1