Sergey Lototsky

List of Publications by Year
in descending order

12 papers	202 citations	1937685 4 h-index	1588992 8 g-index
12 all docs	12 docs citations	12 times ranked	97 citing authors

#	Article	IF	Citations
1	Nonlinear Filtering Revisited: A Spectral Approach. SIAM Journal on Control and Optimization, 1997, 35, 435-461.	2.1	101
2	Stochastic Differential Equations: A Wiener Chaos Approach. , 2006, , 433-506.		42
3	Wiener chaos solutions of linear stochastic evolution equations. Annals of Probability, 2006, 34, 638.	1.8	40
4	Aggregate Cyber-Risk Management in the IoT Age: <i>Cautionary Statistics for (Re)Insurers and Likes</i>. IEEE Internet of Things Journal, 2021, 8, 7360-7371.	8.7	6
5	Second-order continuous-time non-stationary Gaussian autoregression. Statistical Inference for Stochastic Processes, 2014, 17, 19-49.	0.6	5
6	Stochastic Integrals and Evolution Equations with Gaussian Random Fields. Applied Mathematics and Optimization, 2009, 59, 203-232.	1.6	4
7	Classical and generalized solutions of fractional stochastic differential equations. Stochastics and Partial Differential Equations: Analysis and Computations, 2020, 8, 761-786.	0.9	2
8	Stochastic evolution systems with constant coefficients. Stochastics and Partial Differential Equations: Analysis and Computations, 2013, 1, 687-711.	0.9	1
9	Small ball probabilities for the infinite-dimensional Ornstein–Uhlenbeck process in Sobolev spaces. Stochastics and Partial Differential Equations: Analysis and Computations, 2017, 5, 192-219.	0.9	1
10	Time-homogeneous parabolic Wick–Anderson model in one space dimension: regularity of solution. Stochastics and Partial Differential Equations: Analysis and Computations, 2017, 5, 559-591.	0.9	0
11	Corrections to Aggregate Cyber-Risk Management in the IoT Age: Cautionary Statistics for (Re)Insurers and Likes. IEEE Internet of Things Journal, 2021, 8, 11773-11775.	8.7	0
12	Intrusive and non-intrusive chaos approximation for a two-dimensional steady state Navier–Stokes system with random forcing. Stochastics and Partial Differential Equations: Analysis and Computations, 0, , 1.	0.9	0