

Yuri Kifer

List of Publications by Year in descending order

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papers

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516710

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49
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docs citations

49
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368
citing authors

#	ARTICLE	IF	CITATIONS
1	Game options. Finance and Stochastics, 2000, 4, 443-463.	1.1	178
2	The exit problem for small random perturbations of dynamical systems with a hyperbolic fixed point. Israel Journal of Mathematics, 1981, 40, 74-96.	0.8	65
3	Perron-Frobenius theorem, large deviations, and random perturbations in random environments. Mathematische Zeitschrift, 1996, 222, 677-698.	0.9	49
4	THERMODYNAMIC FORMALISM FOR RANDOM TRANSFORMATIONS REVISITED. Stochastics and Dynamics, 2008, 08, 77-102.	1.2	49
5	Averaging in dynamical systems and large deviations. Inventiones Mathematicae, 1992, 110, 337-370.	2.5	48
6	General random perturbations of hyperbolic and expanding transformations. Journal D'Analyse Mathematique, 1986, 47, 111-150.	0.8	44
7	Diffusion approximation for slow motion in fully coupled averaging. Probability Theory and Related Fields, 2004, 129, 157-181.	1.8	37
8	The Burgers equation with a random force and a general model for directed polymers in random environments. Probability Theory and Related Fields, 1997, 108, 29-65.	1.8	35
9	Averaging principle for fully coupled dynamical systems and large deviations. Ergodic Theory and Dynamical Systems, 2004, 24, 847-871.	0.6	29
10	STOCHASTIC VERSIONS OF ANOSOV'S AND NEISTADT'S THEOREMS ON AVERAGING. Stochastics and Dynamics, 2001, 01, 1-21.	1.2	27
11	L2 Diffusion Approximation for Slow Motion in Averaging. Stochastics and Dynamics, 2003, 03, 213-246.	1.2	27
12	Perturbations of random matrix products. Zeitschrift für Wahrscheinlichkeitstheorie Und Verwandte Gebiete, 1982, 61, 83-95.	0.8	26
13	Dynkin's Games and Israeli Options. ISRN Probability and Statistics, 2013, 2013, 1-17.	0.2	24
14	Nonconventional limit theorems. Probability Theory and Related Fields, 2010, 148, 71-106.	1.8	23
15	Hedging with risk for game options in discrete time. Stochastics, 2007, 79, 169-195.	1.1	20
16	A dimension gap for continued fractions with independent digits. Israel Journal of Mathematics, 2001, 124, 61-76.	0.8	18
17	Error estimates for binomial approximations of game options. Annals of Applied Probability, 2006, 16, 984.	1.3	18
18	A Nonconventional Local Limit Theorem. Journal of Theoretical Probability, 2016, 29, 1524-1553.	0.8	18

#	ARTICLE	IF	CITATIONS
19	Limit theorems in averaging for dynamical systems. Ergodic Theory and Dynamical Systems, 1995, 15, 1143-1172.	0.6	16
20	A NONCONVENTIONAL STRONG LAW OF LARGE NUMBERS AND FRACTAL DIMENSIONS OF SOME MULTIPLE RECURRENCE SETS. Stochastics and Dynamics, 2012, 12, 1150023.	1.2	15
21	Characteristic exponents of dynamical systems in metric spaces. Ergodic Theory and Dynamical Systems, 1983, 3, 119-127.	0.6	14
22	Markov Chains on Graphs and Brownian Motion. Journal of Theoretical Probability, 2001, 14, 495-510.	0.8	13
23	Brownian motion, harmonic functions and hyperbolicity for Euclidean complexes. Mathematische Zeitschrift, 2001, 237, 421-468.	0.9	11
24	Poisson and compound Poisson approximations in conventional and nonconventional setups. Probability Theory and Related Fields, 2014, 160, 797-831.	1.8	11
25	Perron-Frobenius theorem, large deviations, and random perturbations in random environments. Mathematische Zeitschrift, 1996, 222, 677-698.	0.9	11
26	Spectrum, harmonic functions, and hyperbolic metric spaces. Israel Journal of Mathematics, 1995, 89, 377-428.	0.8	10
27	Generating partitions for random transformations. Ergodic Theory and Dynamical Systems, 2002, 22, .	0.6	10
28	Nonconventional large deviations theorems. Probability Theory and Related Fields, 2014, 158, 197-224.	1.8	10
29	Perturbations of random matrix products in a reducible case. Ergodic Theory and Dynamical Systems, 1982, 2, 367-382.	0.6	9
30	Optimal stopping and strong approximation theorems. Stochastics, 2007, 79, 253-273.	1.1	8
31	A multiplicative ergodic theorem for random transformations. Journal D'Analyse Mathématique, 1985, 45, 207-233.	0.8	7
32	Nonconventional Poisson limit theorems. Israel Journal of Mathematics, 2013, 195, 373-392.	0.8	7
33	Hedging of swing game options in continuous time. Stochastics, 2011, 83, 365-404.	1.1	6
34	The inverse problem for small random perturbations of dynamical systems. Israel Journal of Mathematics, 1981, 40, 165-174.	0.8	5
35	Random random matrix products. Journal D'Analyse Mathématique, 2001, 83, 41-88.	0.8	5
36	Nonconventional polynomial CLT. Stochastics, 2017, 89, 550-591.	1.1	4

#	ARTICLE	IF	CITATIONS
37	Bounded harmonic functions on nonamenable covers of compact manifolds. Israel Journal of Mathematics, 1988, 61, 170-178.	0.8	3
38	Conservativity of random Markov fibred systems. Ergodic Theory and Dynamical Systems, 2008, 28, 67-85.	0.6	3
39	Hedging of game options in discrete markets with transaction costs. Stochastics, 2013, 85, 667-681.	1.1	3
40	A strong invariance principle for nonconventional sums. Probability Theory and Related Fields, 2013, 155, 463-486.	1.8	2
41	Tails of Polynomials of Random Variables and Stable Limits for Nonconventional Sums. Journal of Statistical Physics, 2017, 166, 575-608.	1.2	2
42	Erdős-Rényi law of large numbers in the averaging setup. Stochastics and Dynamics, 2018, 18, 1850018.	1.2	1
43	Limit theorems for numbers of returns in arrays under $\tilde{\mu}$ -mixing. Stochastics and Dynamics, 2020, , 2140002.	1.2	1
44	Geometric law for numbers of returns until a hazard under $\tilde{\mu}$ -mixing. Israel Journal of Mathematics, 2021, 244, 319-357.	0.8	1
45	Random Dynamical Systems, By LUDWIG ARNOLD. Springer Monographs in Mathematics, Springer 1998, 625 pp. Price: hardcover \$89. ISBN 3-540-63758-3. Ergodic Theory and Dynamical Systems, 2000, 20, 947-950.	0.6	0
46	A Nonconventional Invariance Principle for Random Fields. Journal of Theoretical Probability, 2013, 26, 489-513.	0.8	0
47	Error Estimates for Binomial Approximations of Game Put Options. ISRN Probability and Statistics, 2014, 2014, 1-26.	0.2	0
48	Limit theorems for numbers of multiple returns in non-conventional arrays. Ergodic Theory and Dynamical Systems, 2022, 42, 1098-1121.	0.6	0