

# Yuri Kifer

## List of Publications by Year in descending order

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48  
papers

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citations

516710

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477307

29  
g-index

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all docs

49  
docs citations

49  
times ranked

368  
citing authors

| #  | ARTICLE   | IF  | CITATIONS |
|----|---|-----|-----------|
| 1  | Limit theorems for numbers of multiple returns in non-conventional arrays. Ergodic Theory and Dynamical Systems, 2022, 42, 1098-1121.               | 0.6 | 0         |
| 2  | Geometric law for numbers of returns until a hazard under $\tilde{\mu}$ -mixing. Israel Journal of Mathematics, 2021, 244, 319-357.                 | 0.8 | 1         |
| 3  | Limit theorems for numbers of returns in arrays under $\tilde{\mu}$ -mixing. Stochastics and Dynamics, 2020, , 2140002.                             | 1.2 | 1         |
| 4  | Erdős-Rényi law of large numbers in the averaging setup. Stochastics and Dynamics, 2018, 18, 1850018.   | 1.2 | 1         |
| 5  | Tails of Polynomials of Random Variables and Stable Limits for Nonconventional Sums. Journal of Statistical Physics, 2017, 166, 575-608.            | 1.2 | 2         |
| 6  | Nonconventional polynomial CLT. Stochastics, 2017, 89, 550-591.   | 1.1 | 4         |
| 7  | A Nonconventional Local Limit Theorem. Journal of Theoretical Probability, 2016, 29, 1524-1553.   | 0.8 | 18        |
| 8  | Error Estimates for Binomial Approximations of Game Put Options. ISRN Probability and Statistics, 2014, 2014, 1-26.                                 | 0.2 | 0         |
| 9  | Poisson and compound Poisson approximations in conventional and nonconventional setups. Probability Theory and Related Fields, 2014, 160, 797-831.  | 1.8 | 11        |
| 10 | Nonconventional large deviations theorems. Probability Theory and Related Fields, 2014, 158, 197-224.   | 1.8 | 10        |
| 11 | A Nonconventional Invariance Principle for Random Fields. Journal of Theoretical Probability, 2013, 26, 489-513.                                    | 0.8 | 0         |
| 12 | Nonconventional Poisson limit theorems. Israel Journal of Mathematics, 2013, 195, 373-392.  | 0.8 | 7         |
| 13 | Hedging of game options in discrete markets with transaction costs. Stochastics, 2013, 85, 667-681.   | 1.1 | 3         |
| 14 | A strong invariance principle for nonconventional sums. Probability Theory and Related Fields, 2013, 155, 463-486.                                  | 1.8 | 2         |
| 15 | Dynkin's Games and Israeli Options. ISRN Probability and Statistics, 2013, 2013, 1-17.  | 0.2 | 24        |
| 16 | A NONCONVENTIONAL STRONG LAW OF LARGE NUMBERS AND FRACTAL DIMENSIONS OF SOME MULTIPLE RECURRENCE SETS. Stochastics and Dynamics, 2012, 12, 1150023. | 1.2 | 15        |
| 17 | Hedging of swing game options in continuous time. Stochastics, 2011, 83, 365-404.   | 1.1 | 6         |
| 18 | Nonconventional limit theorems. Probability Theory and Related Fields, 2010, 148, 71-106.   | 1.8 | 23        |

| #  | ARTICLE  | IF  | CITATIONS |
|----|--|-----|-----------|
| 19 | THERMODYNAMIC FORMALISM FOR RANDOM TRANSFORMATIONS REVISITED. Stochastics and Dynamics, 2008, 08, 77-102.  | 1.2 | 49        |
| 20 | Conservativity of random Markov fibred systems. Ergodic Theory and Dynamical Systems, 2008, 28, 67-85.   | 0.6 | 3         |
| 21 | Hedging with risk for game options in discrete time. Stochastics, 2007, 79, 169-195.   | 1.1 | 20        |
| 22 | Optimal stopping and strong approximation theorems. Stochastics, 2007, 79, 253-273.  | 1.1 | 8         |
| 23 | Error estimates for binomial approximations of game options. Annals of Applied Probability, 2006, 16, 984.   | 1.3 | 18        |
| 24 | Averaging principle for fully coupled dynamical systems and large deviations. Ergodic Theory and Dynamical Systems, 2004, 24, 847-871.   | 0.6 | 29        |
| 25 | Diffusion approximation for slow motion in fully coupled averaging. Probability Theory and Related Fields, 2004, 129, 157-181.   | 1.8 | 37        |
| 26 | L2 Diffusion Approximation for Slow Motion in Averaging. Stochastics and Dynamics, 2003, 03, 213-246.  | 1.2 | 27        |
| 27 | Generating partitions for random transformations. Ergodic Theory and Dynamical Systems, 2002, 22, .  | 0.6 | 10        |
| 28 | Brownian motion, harmonic functions and hyperbolicity for Euclidean complexes. Mathematische Zeitschrift, 2001, 237, 421-468.  | 0.9 | 11        |
| 29 | A dimension gap for continued fractions with independent digits. Israel Journal of Mathematics, 2001, 124, 61-76.  | 0.8 | 18        |
| 30 | “Random” random matrix products. Journal D'Analyse Mathématique, 2001, 83, 41-88.  | 0.8 | 5         |
| 31 | Markov Chains on Graphs and Brownian Motion. Journal of Theoretical Probability, 2001, 14, 495-510.  | 0.8 | 13        |
| 32 | STOCHASTIC VERSIONS OF ANOSOV'S AND NEISTADT'S THEOREMS ON AVERAGING. Stochastics and Dynamics, 2001, 01, 1-21.  | 1.2 | 27        |
| 33 | 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         |
| 34 | Game options. Finance and Stochastics, 2000, 4, 443-463.   | 1.1 | 178       |
| 35 | 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        |
| 36 | Perron-Frobenius theorem, large deviations, and random perturbations in random environments. Mathematische Zeitschrift, 1996, 222, 677-698.  | 0.9 | 49        |

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|----|---|-----|-----------|
| 37 | Perron-Frobenius theorem, large deviations, and random perturbations in random environments. <i>Mathematische Zeitschrift</i> , 1996, 222, 677-698.         | 0.9 | 11        |
| 38 | Spectrum, harmonic functions, and hyperbolic metric spaces. <i>Israel Journal of Mathematics</i> , 1995, 89, 377-428.                                       | 0.8 | 10        |
| 39 | Limit theorems in averaging for dynamical systems. <i>Ergodic Theory and Dynamical Systems</i> , 1995, 15, 1143-1172.                                       | 0.6 | 16        |
| 40 | Averaging in dynamical systems and large deviations. <i>Inventiones Mathematicae</i> , 1992, 110, 337-370.  | 2.5 | 48        |
| 41 | Bounded harmonic functions on nonamenable covers of compact manifolds. <i>Israel Journal of Mathematics</i> , 1988, 61, 170-178.                            | 0.8 | 3         |
| 42 | General random perturbations of hyperbolic and expanding transformations. <i>Journal D'Analyse Mathématique</i> , 1986, 47, 111-150.                        | 0.8 | 44        |
| 43 | A multiplicative ergodic theorem for random transformations. <i>Journal D'Analyse Mathématique</i> , 1985, 45, 207-233.                                     | 0.8 | 7         |
| 44 | Characteristic exponents of dynamical systems in metric spaces. <i>Ergodic Theory and Dynamical Systems</i> , 1983, 3, 119-127.                             | 0.6 | 14        |
| 45 | Perturbations of random matrix products in a reducible case. <i>Ergodic Theory and Dynamical Systems</i> , 1982, 2, 367-382.                                | 0.6 | 9         |
| 46 | Perturbations of random matrix products. <i>Zeitschrift für Wahrscheinlichkeitstheorie Und Verwandte Gebiete</i> , 1982, 61, 83-95.                         | 0.8 | 26        |
| 47 | The exit problem for small random perturbations of dynamical systems with a hyperbolic fixed point. <i>Israel Journal of Mathematics</i> , 1981, 40, 74-96. | 0.8 | 65        |
| 48 | The inverse problem for small random perturbations of dynamical systems. <i>Israel Journal of Mathematics</i> , 1981, 40, 165-174.                          | 0.8 | 5         |