

# Oleg Ye Kudryavtsev

## List of Publications by Year in descending order

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13  
papers

150  
citations

1478505

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1372567

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g-index

13  
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docs citations

13  
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46  
citing authors

#	ARTICLE	IF	CITATIONS
1	Fast and accurate pricing of barrier options under Lévy processes. Finance and Stochastics, 2009, 13, 531-562.	1.1	69
2	PRICING OF FIRST TOUCH DIGITALS UNDER NORMAL INVERSE GAUSSIAN PROCESSES. International Journal of Theoretical and Applied Finance, 2006, 09, 915-949.	0.5	16
3	Advantages of the Laplace transform approach in pricing first touch digital options in Lévy-driven models. Boletín De La Sociedad Matemática Mexicana, 2016, 22, 711-731.	0.7	15
4	The relative efficiency of numerical methods for pricing American options under Lévy processes. Journal of Computational Finance, 2005, 9, 69-97.	0.3	14
5	Efficient pricing of swing options in Lévy-driven models. Quantitative Finance, 2013, 13, 627-635.	1.7	10
6	Finite Difference Methods for Option Pricing under Lévy Processes: Wiener-Hopf Factorization Approach. Scientific World Journal, The, 2013, 2013, 1-12.	2.1	9
7	An efficient numerical method to solve a special case of integro-differential equations relating to the Levy models. Mathematical Models and Computer Simulations, 2011, 3, 706-711.	0.5	6
8	Approximate Wiener-Hopf Factorization and Monte Carlo Methods for Lévy Processes. Theory of Probability and Its Applications, 2019, 64, 186-208.	0.3	6
9	On a numerical method for solving integro-differential equations with variable coefficients with applications in finance. Journal of Physics: Conference Series, 2018, 973, 012054.	0.4	2
10	A Wiener-Hopf factorization approach for pricing barrier options in the Heston model. Applied Mathematical Sciences, 0, 11, 93-100.	0.1	2
11	A Simple Wiener-Hopf Factorization Approach for Pricing Double-Barrier Options. Springer Proceedings in Mathematics and Statistics, 2021, , 273-291.	0.2	1
12	On using convolutions with exponential distributions for solving a Kolmogorov backward equation. Journal of Physics: Conference Series, 2019, 1203, 012101.	0.4	0
13	A Numerical Realization of the Wiener-Hopf Method for the Kolmogorov Backward Equation. Springer Proceedings in Mathematics and Statistics, 2019, , 399-426.	0.2	0