Oleg Ye Kudryavtsev

List of Publications by Year
in descending order

13	150	1478505	1372567
papers	citations	6	10
		h-index	g-index
13	13	13	46
all docs	docs citations	times ranked	citing authors

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