

Rusudan Kevkhishvili

List of Publications by Year in descending order

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papers

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citations

2682572
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all docs

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docs citations

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citing authors

#	ARTICLE	IF	CITATIONS
1	Time reversal and last passage time of diffusions with applications to credit risk management. Finance and Stochastics, 2020, 24, 795-825.	1.1	3
2	A direct solution method for pricing options in regime-switching models. Mathematical Finance, 2020, 30, 547-576.	1.8	2