Всички публикации на

д-р Цветелин Стефанов Заевски

февруари 2021

1. T. Zaevski. (2007) Itô-Lévy processes. Journal of Concrete and Applicable Mathematics, 5(4): 275–298, ISSN 1548-5390 (print),1559-176X (online).

2. T. Zaevski. (2007) Changing the probability measure for the Itô-Lévy processes. Journal of Concrete and Applicable Mathematics, 5(4):299–322, ISSN 1548-5390 (print),1559-176X (online).

3. T.S. Zaevski, Y.S. Kim, and F.J. Fabozzi. (2014) Option pricing under stochastic volatility and tempered stable Lévy jumps. International Review of Financial Analysis, 31:101 – 108, 2014. ISSN 1057-5219. doi: https://doi.org/10.1016/j.irfa.2013.10.004. URL http: //www.sciencedirect.com/science/article/pii/S1057521913001403. **IF 0.881, Q3**

4. T. Zaevski, O. Kounchev, D. Palejev, and E. Stoimenova. (2017) Spectral clustering of multidimensional genetic data. Annual of Sofia University St. Climent Ohridski, 104: 201–215, ISSN 1313-9215 (print), 2603-5529 (online).

5. T.S. Zaevski and O. Kounchev. (2018) A jump moment as a stopping time and defaultable derivatives. Comptes rendus de l'Académie bulgare des Sciences, 71(9):1186–1191, ISSN 2367-6248 (print),2603-4832 (online). **IF 0.321, Q4**

6. T.S. Zaevski and O. Kounchev. Stochastic times and defautable derivatives. (2018) In E. Stoimenova and M. Slavtchova-Bojkova, editors, Conference Proceedings and Abstracts, XVIII-th International Summer Conference on Probability and Statistics (ISCPS-2018), pages 56 – 63.

7. T.S. Zaevski, O. Kounchev, and M. Savov. (2019) Two frameworks for pricing defaultable derivatives. Chaos, Solitons & Fractals, 123:309–319. ISSN 0960-0779.

   doi: https://doi.org/10.1016/j.chaos.2019.04.025. URL http://www.sciencedirect.com/science/article/pii/S0960077919301365. **IF: 3.764, Q1**

8. T.S. Zaevski. A new form of the early exercise premium for American type derivatives. (2019) Chaos, Solitons & Fractals, 123:338–340. ISSN 0960-0779. doi: https://doi.org/10.1016/j.chaos.2019.04.024.

URL http://www.sciencedirect.com/science/article/pii/S0960077919301341. **IF: 3.764, Q1**

9. T.S. Zaevski. Early exercise boundary of an American put. (2019) Comptes rendus de l'Académie bulgare des Sciences, 72(6):720–726. ISSN 2367-6248 (print),2603-4832 (online).**IF:0.343, Q4**

10. T.S. Zaevski. Discounted perpetual game call options. (2020) Chaos, Solitons & Fractals, 131: 109503. ISSN 0960-0779. doi: https://doi.org/10.1016/j.chaos.2019.109503. URL http://www.sciencedirect.com/science/article/pii/S0960077919304552. **IF: 3.764, Q1**

11. T.S. Zaevski. (2020) Discounted perpetual game put options. Chaos, Solitons & Fractals, 137: 109858. ISSN 0960-0779. doi: https://doi.org/10.1016/j.chaos.2020.109858. URL http://www.sciencedirect.com/science/article/pii/S0960077920302587. **IF: 3.764, Q1**

12. T.S. Zaevski. (2020) Perpetual game options with a multiplied penalty. Communications in Nonlinear Science and Numerical Simulation, 85:105248. ISSN 1007-5704.

    doi:https://doi.org/10.1016/j.cnsns.2020.105248. URL http://www.sciencedirect.com/science/article/pii/S1007570420300812. **IF: 4.115, Q1, оглавява ранглистата по Математическа физика**

13. T.S. Zaevski. (2020) Laplace transforms for the first hitting time of a Brownian motion. Comptes rendus de l'Académie bulgare des Sciences, 73(7):934–941, 2020. ISSN 2367-6248 (print),2603-4832 (online). doi: 10.7546/CRABS.2020.07.05. **IF:0.343, Q4**