

Публикации за участие в конкурс за доцент на ИМИ-БАН

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1. 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**
2. 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).
3. 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**
4. 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**
5. 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**
6. 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**
7. 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**

8. T.S. Zhevski. (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**

9. T.S. Zhevski. (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**

10. T.S. Zhevski. (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**