

Статии приложени в конкурса

Прилагат се единадесет публикувани статии и две статии в рецензия. Всички публикувани статии са в списания с импакт фактор, като три от тях са самостоятелни разработки.

- [1] Chan, T., Kyprianou A. and Savov, M. (2011) “*Smoothness of scale functions for spectrally negative Lévy processes*”, *Probab. Theory and Related Fields* **150**, 691–708, **IF: 1.53**;
- [2] Doering, L. and Savov, M. (2010) “*Application of renewal theorems to exponential moments of local times*”, *Electron. Comm. in Probab.* **38**, No.15, 263–269, **IF: 0.56**;
- [3] Doney, R. and Savov, M. (2010) “*The asymptotic behavior of densities related to the supremum of a stable process*”, *Ann. of Probab.* **38**, No.1, 316–326, **IF: 1.47**;
- [4] Kuznetsov A., Pardo J.C. and Savov, M. (2012) “*Distributional properties of exponential functionals of Lévy processes*”, *Electron. J. of Probab.* **17**, No.8, 1–35, **IF: 0.785**;
- [5] Pardo, J.C., Patie, P. and Savov, M. (2012) “*A Wiener-Hopf type of factorization for the exponential functional of Lévy processes*”, *J. of London Math. Soc.* **96** (2), 930–956, **IF: 0.80**;
- [6] Patie, P. and Savov, M. (2012) “*Extended factorizations of exponential functionals of Lévy processes*”, *Electron. J. of Probab.* **17**, No.38, 1–22, **IF: 0.785**;
- [7] Patie, P. and Savov, M. (2013) “*Exponential functional of Lévy processes: Generalized Weierstrass products and Wiener-Hopf factorization* *Comptes Rendus Mathématique* **351**, No.9-10, 393–396. **IF: 0.477**;
- [8] Patie, P. and Savov, M. (2016+) “*Cauchy problem of the non-self-adjoint Gauss-Laguerre semigroups and uniform bounds of generalized Laguerre polynomials*”, *Journal of Spectral Theory*, **accepted**, **IF: 1.21**
- [9] Patie, P. and Savov, M. (2016+) Spectral expansion of non-self-adjoint generalized Laguerre semigroups
- [10] Patie, P. and Savov, M. (2016+) Bernstein-gamma functions and the exponential functional of Lévy processes
- [11] Savov, M. (2009) “*Small time two-sided LIL behavior for Levy processes at zero*”, *Probab. Theory and Related Fields* **144**, No.1-2, 79–98, **IF: 1.39**;
- [12] Savov, M. (2010) “*Small time one-sided LIL behaviour for Lévy processes at zero*”, *J. of Theoret. Probab.* **23**, No.1, 209–236, **IF: 0.60**;
- [13] Savov, M. (2014) “*On the range of subordinators*”, *Electron. Commun. Probab.*, **19**, No: 84, 1–10, **IF: 0.49**

Цитирания на статиите приложени в конкурса

Приложените статии, както е отбелязано в автореферата, имат 52 цитирания според световната база данни на Скопус. Тук ще приложим по-широк списък от общо 111 цитирания, намерени с помощта на гугъл.

Chan, T., Kyprianou A. and Savov, M. (2011) “*Smoothness of scale functions for spectrally negative Lévy processes*”, *Probab. Theory and Related Fields* **150**, 691–708, **IF: 1.53**

Citations without self-citations and citations from co-authors:

1. Bardoux, E. (2007) “*Fluctuation theory and stochastic games for spectrally negative Lévy processes*”, **PhD thesis**, Universiteit Utrecht
2. Dorobantu, D. (2007) “*Modélisation du risque de défaut en entreprise*”, **PhD thesis**, Université Paul Sabatier - Toulouse III
3. Kadankova, T. and Veraverbeke, N. (2007) “*On several two-boundary problems for a particular class of Lévy processes*”, *J. Theor. Probab.*, **20**, No. 4, 1073–1085, **IF: 0.49**
4. Renault, JF. (2007) “*Calcul de Malliavin, processus de Lévy et applications en finance: quelques contributions*”, **PhD thesis**, Université de Montréal
5. Rakkolainen, T. (2007) Optimal Dividends in presence of downside risk. 5th International Conference on Lévy Processes: Theory and Applications. Copenhagen
6. Renaud, JF. and Zhou, X. (2007) “*Distribution of the present value of dividend payments in a Lévy risk model*”, *J. Appl. Prob.* **44**, No. 2, 420–427., **IF: 0.53**
7. Surya, BA. (2007) “*An approach for solving perpetual optimal stopping problems driven by Lévy processes*”, *Stochastics* **79**, No. 3-4, 337–361, **IF: 0.51**
8. Surya, BA. (2007) “*Optimal stopping problems driven by Lévy processes and pasting principles*”, **PhD thesis**
9. Krell, N. (2008) “*Multifractal spectra and precise rates of decay in homogeneous fragmentations*”, *Stochastic Process. Appl.*, **118**, No. 6, 897–916, **IF: 0.98**
10. Loeffen, R. (2008) “*On optimality of the barrier strategy in de Finetti’s dividend problem for spectrally negative Lévy processes*”, *Ann. Appl. Probab.* **18**, No. 5, 1669–1680, **IF: 1.01**
11. Albrecher, H., Renaud, JF. and Zhou, X. (2008) “*A Lévy insurance risk process with tax*”, *J. Appl. Prob.* **45**, 363–375, **IF: 0.53**

-
12. Surya, BA. (2008) “*Evaluating scale functions of spectrally negative Lévy processes*”, *J. Appl. Prob.* **45**, No. 1, 135–149, **IF: 0.53**
 13. Alvarez, LHR. and Rakkolainen, TA. (2009) “*Default swap games driven by spectrally negative Lévy processes*”, *Stochastics* **81**, No. 1, 55–78, **IF: 0.51**
 14. Alvarez, HR. and Rakkolainen, TA. (2009) “*Optimal payout policy in presence of downside risk*”, *Math. Method Oper. Res.* , **69**, No. 1, 27–58, **IF: 0.52**
 15. Kadankova, T. (2009) “*Two-sided exit problems for several classes of stochastic processes*”, **PhD thesis**, Universiteit Hasselt
 16. Loeffen, R. (2009) “*An optimal dividends problem with a terminal value for spectrally negative Lévy processes with a completely monotone jump density*”, *J. Appl. Prob.* **46**, No. 1, 85–98, **IF: 0.71**
 17. Biffis, E. and Morales, M. (2010) “*On a generalization of the Gerber–Shiu function to path-dependent penalties*”, *Insurance: Mathematics and Economics* **46**, No. 1, 92–97, **IF: 1.18**
 18. Egami, M. and Yamazaki, K. (2010) “*On scale functions of spectrally negative Lévy processes with phase-type jumps*”, *Stochastics* , arXiv, **discussion paper**
 19. Loeffen, R. and Renaud, JF. (2010) “*De Finetti’s optimal dividends problem with an affine penalty function at ruin*”, *Insurance: Mathematics and Economics* **46**, No.1, 98–108., **IF: 1.18**
 20. Moreno, H. (2010) “*Optimalidad de la estrategia de barrera en el problema de dividendos de De Finetti para procesos de Lévy espectralmente negativos y métodos numéricos*”, **PhD thesis**
 21. Hackmann, D. (2011) “*The Optimal Dividend Problem for Two Families of Meromorphic Lévy Processes*”, **MSc research thesis**, York University
 22. Krell, N. and Rouault, A. (2011) “*Martingales and rates of presence in homogeneous fragmentations*”, *Stochastic Process. Appl.* **121**, No. 1, 135–154, **IF: 1.01**
 23. Landriault, D., JF Renaud, JF. and Zhou, X. (2011) “*Occupation times of spectrally negative Lévy processes with applications*”, *Stochastic Process. Appl.* , **121**, No. 11, 2629–2641, **IF: 1.01**
 24. Surya, B. and Yamazaki, K. (2011) “*Optimal capital structure with scale effects under spectrally negative Lévy models*”, *Int. J. Theor. Appl. Finan.* **17**, No. 2, 31 pages, DOI: 10.1142/S0219024914500137
 25. Surya, B. and Yamazaki, K. (2011) “*Toward a Generalization of the Leland-Toft Optimal Capital Structure Model*”, arXiv:1109.0897

-
26. Yuen, KC. and Yin, C. (2011) “*On optimality of the barrier strategy for a general Lévy risk process*”, *Math. Comput. Model.* **53**, No. 9-10, 1700–1707, **IF: 1.42**
 27. Griffin, P., Maller, R. and Schaik, K. (2012) “*The time at which a Lévy process creeps*”, *Insur. Math. Econ.* **51**, No. 2, 382–392, **IF: 1.29**
 28. Ivanovs, J. and Palmowski, Z. (2012) “*Occupation densities in solving exit problems for Markov additive processes and their reflections*”, *Stochastic Process. Appl.*, **122**, No. 9, 3342–3360, **IF: 1.01**
 29. Keller-Ressel, M. and Mijatović, A. (2012) “*On the limit distributions of continuous-state branching processes with immigration*”, *Stochastic Process. Appl.*, **122**, No. 6, 2329–2345, **IF: 1.01**
 30. Lambert, A. and Simatos, F. (2012) “*Asymptotic Behavior of Local Times of Compound Poisson Processes with Drift in the Infinite Variance Case*”, *J. Theor. Probab.* DOI: 10.1007/s10959-013-0492-1, **IF: 0.55**
 31. Liu, J. (2012) “*On the optimal stopping problem driven by spectrally negative Lévy processes*”, **PhD thesis**, University of Warwick
 32. Mijatović, A. and Pistorius, M. (2012) “*On the drawdown of completely asymmetric Lévy processes*”, *Stochastic Process. Appl.*, **122**, No. 11, 3812–3836, **IF: 1.01**
 33. Chuan-Cun, Y., Shen, Y. and Yuen, KC. (2013) “*Alternative approach to the optimality of the threshold strategy for spectrally negative Lévy processes*”, “*Acta Math. Appl. Sinica*”, **29** No.4, 705–716, DOI: 10.1007/s10255-013-0248-9, **IF: 0.381**
 34. Egami, M., Leung, TST. and Yamazaki, K. (2013) “*Default swap games driven by spectrally negative Lévy processes*”, *Stochastic Process. Appl.* **123**, No. 2, 347–384, **IF: 1.01**
 35. Egami, M. and Yamazaki, K. (2013) “*Precautionary measures for credit risk management in jump models*”, *Stochastics* **85**, No. 1, 111–143, **IF: 0.51**
 36. Kuznetsov A. Kyprianou, A. and Rivero, V. (2013) “*The theory of scale functions for spectrally negative Lévy processes*”, *Lévy Matters II: Lecture Notes in Mathematics*, 97–186, DOI: 10.1007/978-3-642-31407-02, ISBN: 978-3-642-31406-3
 37. Leung, TST. and Yamazaki, K. (2013) “*American Step-Up and Step-Down Credit Default Swaps under Lévy Models*”, *Quant. Financ.* **13**, No. 1, 137–157, **IF: 0.73**
 38. Shen, Y., Yin, C. and Yuen, KC. (2013) “*Alternative approach to the optimality of the threshold strategy for spectrally negative Lévy processes*”, *Acta Math. Appl.*, **29**, No. 4, 705–716, **IF: 0.29**

-
39. Yin, C. and Wen, Y. (2013) “*Optimal dividend problem with a terminal value for spectrally positive Lévy processes*”, *Insur. Math. Econ.*, **53**, No. 3, 769–773, **IF: 1.29**
 40. Egami, M. and Yamazaki, K. (2014) “*Phase-type fitting of scale functions for spectrally negative Lévy processes*”, *J Comput Appl Math* **264**, 1–22, **IF: 1.11**
 41. Egami, M. and Yamazaki, K. (2014) “*On the continuous and smooth fit principle for optimal stopping problems in spectrally negative Lévy models*”, *Adv. Appl. Probab.* **46**, No. 1, 139–167, **IF: 0.90**
 42. Egami, M. and Yamazaki, K. (2014) “*Solving optimal dividend problems via phase-type fitting approximation of scale functions*”, *J. Comput. Appl. Math.* **264**, 1–22, **IF: 1.80**
 43. Richard, M. (2014) “*Splitting trees with neutral mutations at birth*”, *Stochastic Process. Appl.*, **124** No.10, 3206–3230, DOI: 10.1016/j.spa.2014.05.008, **IF: 1.056**
 44. Surya, B. and Yamazaki, K. (2014) “*Optimal Capital Structure with Scale Effects under Spectrally Negative Levy Models*”, *Int. J. Theor. Appl. Finance.*, **17** No.2, 31 pages, DOI: 10.1142/S0219024914500137, **IF: 0.74**
 45. Feng, R. and Shimizu, Y. (2014) “*Potential measures for spectrally negative Markov additive processes with applications in ruin theory*”, *Insurance: Mathematics and Economics*, **59**, 11–26, **IF: 1.37**
 46. Yamazaki, K. (2014) “*Cash Management and Control Band Policies for Spectrally One-sided Lévy Processes*”, Proceedings of the TMU Finance Workshop, Recent Advances in Financial Engineering 2014, arXiv:1410.7490
 47. Yin, C. , Wen, Y. and Zhao, Y. (2014) “*On the optimal dividend problem for a spectrally positive Lévy process*”, *ASTIN Bulletin*, DOI:10.1017/asb.2014.12, **IF: 0.49**
 48. Baurdoux, E. and Yamazaki, K. (2015) “*Optimality of doubly reflected Levy processes in singular control*”, *Stochastic Process. Appl.*, **126**, No. 7, 2727–2751, **IF: 1.046**
 49. Egami, M. and Oryu, T. (2015) “*An Excursion-Theoretic Approach to Regulator’s Bank Reorganization Problem*”, *Operations research*, **63** No.3, 527–539, **IF: 1.743**
 50. Yamazaki, K. (2015) “*Contraction options and optimal multiple-stopping in spectrally negative Lévy models*”, *Appl. Math. Optim.*, **72** No.1, 147–185, **IF: 0.86**
 51. Hernandez-Hernandez, D. and Yamazaki, K. (2015) “*Games of singular control and stopping driven by spectrally one-sided Lévy processes*”, *Stochastic Process. Appl.*, **125** No. 1, 1–38, DOI: 10.1016/j.spa.2014.07.020, **IF: 1.046**

52. Jiang, Z. (2015) “*Optimal dividend policy when cash reserves follow a jump-diffusion process under Markov-regime switching*”, *J. Appl. Probab.*, **52**, No. 1, 209–223 DOI: 10.2139/ssrn.1908029, **IF: 0.69**
53. Mijatović, A., Vidmar, M. and Jacka, P. (2015+) “*Markov chain approximations to scale functions of Lévy processes*”, *Stochastic Process. Appl.*, **125** No.10, 3932–3957, DOI: 10.1016/j.spa.2015.05.012, **IF: 1.046**
54. Paroissin, C. and Rabehasaina, L. (2015) “*First and last passage times of spectrally positive Lévy processes with application to reliability*”, *Methodol. Comput. Appl. Probab.*, **17** No.2, 351–372, DOI: 10.1007/s11009-013-9360-9, ISSN 1387-5841, **IF: 0.65**
55. Zhao, Y., Wang, R., Yao, D. and Chen, P. (2015) “*Optimal Dividends and Capital Injections in the Dual Model with a Random Time Horizon*”, *J. Optim Theory Appl.*, **167** No.1, 272–295, DOI: 10.1007/s10957-014-0653-0, **IF: 1.406**
56. Hernandez-Hernandez, D., Perez, J. L. and Yamazaki, K. (2016) “*Optimality of refraction strategies for spectrally negative Lévy Processes*”, *SIAM J. Control Optim.*, **54** No.3, 1126–1156, **IF: 2.19**

Doering, L. and Savov, M. (2010) “*Application of renewal theorems to exponential moments of local times*”, *Electron. Comm. in Probab.* **38**, No.15, 263–269, **IF: 0.56**

Citations without self-citations and citations from co-authors:

1. Donati-Martin, C., Lejay, A. and Rouault, A. (2011) “45th seminar on probability. Including papers of the conference on stochastic filtrations”, *Séminaire de probabilités XLV*, Lecture Notes in Mathematics 2078, 558 pages, DOI: 10.1007/978-3-319-00321-4, Springer
2. Döring, H., Faraud, G. and König, W. (2013) “*Connection times in large ad hoc mobile networks*”, Preprint, ISSN 0946 – 8633, Weierstrass-Institut für Angewandte Analysis und Stochastik
3. Carmona, P. and Hu, Y. (2014) “*The spread of a catalytic branching random walk*”, *Ann. Inst. H. Poincaré Probab. Statist.* **50**, No. 2, 327–351, **IF: 0.90**
4. Khoshnevisan, D. (2014) “*Analysis of Stochastic Partial Differential Equations*”, Regional Conference Series in Mathematics No.119, American Mathematical Society, ISBN: 978-1-4704-1547-1, **book**
5. Khoshnevisan, D. and Kim, K. (2015) “*Non-linear noise excitation of intermittent stochastic PDEs and the topology of LCA groups*”, *Ann. Probab.*, **43** No.4, 1944–1991, DOI: 10.1214/14-AOP925, **1.42**

Doney, R. and Savov, M. (2010) “*The asymptotic behaviour of densities related to the supremum of a stable process*”, *Ann. of Probab.* **38**, No.1, 316–326, **IF: 1.47**

Citations without self-citations and citations from co-authors:

1. Yano, K., Yano, Y. and Yor, M. (2010) “*Penalisation of a stable Lévy process involving its one-sided supremum*”, *Ann. Inst. H. Poincaré Probab. Statist.*, **46**, No. 4, 895–1194, **IF: 0.76**
2. Hubalek, F. and Kuznetsov, A. (2011) “*A convergent series representation for the density of the supremum of a stable process*”, *Electron. Commun. Probab.* **16**, 84–95, **IF: 0.53**
3. Kuznetsov, A. (2011) “*On extrema of stable processes*”, *Ann. Probab.* **39**, No.3, 1027–1060, **IF: 1.79**
4. Kwasnicki, M. (2011) “*Spectral analysis of subordinate Brownian motions in half-line*”, *Studia Math.*, **206**, No.3, 211–271, ISSN: 0039-3223, DOI:10.4064/sm206-3-2, **IF: 0.55**
5. Simon, T. (2011) “*Hitting densities for spectrally positive stable processes*”, *Stochastics: An International Journal of Probability and Stochastic Processes*, **83**, No. 2, 203–214, **IF: 0.51**
6. Wachtel, V. (2012) “*Local limit theorem for the maximum of asymptotically stable random walks*”, *Probab. Theory and Related Fields*, **152**, No. 3-4, 407–424, **IF: 1.53**
7. Caravenna, F. and Chaumont, L. (2013) “*An invariance principle for random walk bridges conditioned to stay positive*”, *Electron. J. of Probab.*, **18**, No. 60, 1–32, **IF: 0.785**
8. Chaumont, L. (2013) “*On the law of the supremum of Lévy processes*”, *Ann. Probab.* **41**, No.3A, 1191–1217, **IF: 1.79**
9. Kuznetsov, A. (2013) “*On the density of the supremum of a stable process*”, *Stochastic Process. Appl.*, **123**, No. 3, 986–1003, **IF: 1.01**
10. Kyprianou, A. (2013) “*Fluctuations of Lévy processes with applications*”, Springer, 2nd ed., XVIII, 455 p., **book**.
11. Kühn, J. (2013) “*Limit theorems for random excursions*”, University of Freiburg, **PhD thesis**
12. Kwasnicki, M., Malecki, J. and Ryznar, M. (2013) “*First passage times for subordinate Brownian motions*”, *Probab. Theory and Related Fields*, **123**, No. 5, 1820–1850, **IF: 1.01**

-
13. Hintze, R. and Pavlyukevich, I. (2014) “*Small noise asymptotics and first passage times of integrated Ornstein–Uhlenbeck processes driven by alpha-stable Lévy processes*”, *Bernoulli*, **20**, No. 1, 265–281, **IF: 0.94**
 14. Cordero, F. (2016) “*The first passage time of a stable process conditioned to not overshoot*”, *J. Theoret. Probab.*, **29** No.3, 776–796, DOI: 10.1007/s10959-014-0592-6, ISSN 0894-9840, **IF: 0.86**
 15. Valvedre, L. (2016) “*On the one-dimensional spectral heat content for stable processes*”, *J. Math. Anal. Appl.*, **144**, No. 1, 11–24, DOI: 10.1016/j.jmaa.2016.03.086, **IF: 1.12**
- 12.** Kuznetsov A., Pardo J.C. and Savov, M. (2012) “*Distributional properties of exponential functionals of Lévy processes*”, *Electron. J. of Probab.* **17**, No.8, 1–35, **IF: 0.785**

Citations without self-citations and citations from co-authors:

1. Dao, B. and Jeanblanc, M. (2012) “*Double-exponential jump-diffusion processes: a structural model of an endogenous default barrier with a rollover debt structure*”, *J. Credit Risk* **8**, No. 2, 21–43, **IF: 0.35**
2. Hirsch, F. and Yor, M. (2012) “*On temporally completely monotone functions for Markov processes*”, *Probab. Surv.*, **9**, 258–286
3. Hirsch, F. and Yor, M. (2013) “*On the remarkable Lamperti representation of the inverse local time of a radial Ornstein-Uhlenbeck process*”, *Bull. Belg. Math. Soc.*, **20**, No. 3, 435–449, **IF: 0.32**
4. Panov, V. (2013) Exponential functionals of Lévy processes. Advance Finance and Stochastic, Moscow, June.
5. Behme, A. and Lindner, A. (2015) “*On exponential functionals of Lévy processes*”, *J. Theoret. Probab.*, **28** No.2, 681–720 DOI: 10.1007/s10959-013-0507-y, **IF: 0.792**
6. Belomestny, D. and Panov, V. (2015) “*Statistical inference for exponential functionals of Lévy processes*”, *Electron. J. Statist.*, **9** No.2, 1974–2006, DOI: 10.1214/15-EJS1063, **IF: 0.957**
7. Behme, A. (2015) “*Exponential functionals of Lévy processes with jumps: Properties, Theory and Applications*”, Habilitationsschrift
8. Behme, A. (2015) “*Exponential functionals of Lévy processes with jumps*”, *ALEA, Lat. Am. J. Probab. Math. Stat.*, **12** No.1, 375–397, DOI:10.1007/s10959-013-0507-y, **IF: 0.638**
9. Belomestny, D. and Panov, V. (2015) “*Statistical inference for generalized Ornstein-Uhlenbeck processes*”, *Electron. J. Stat.*, **9**, No.2, 1974–2006, **IF: 0.957**

Pardo, J.C., Patie, P. and Savov, M. (2012) “A Wiener-Hopf type of factorization for the exponential functional of Lévy processes”, *J. of London Math. Soc.* **96** (2), 930–956, **IF: 0.80**

Citations without self-citations and citations from co-authors:

1. Haas, B. and Rivero, V. (2012) “Quasi-stationary distributions and Yaglom limits of self-similar Markov processes”, *Stochastic Process. Appl.*, **122**, No. 12, 4054–4095, **IF: 1.01**
2. Hirsch, F. and Yor, M. (2012) “On temporally completely monotone functions for Markov processes”, *Probab. Surv.*, **9**, 258–286.
3. Bartholome, C. (2014) "Self-similarity and exponential functionals of Lévy processes **PhD thesis**, ULB, Belgium
4. Hackmann, D. and Kuznetsov, A. (2014) “Asian options and meromorphic Lévy processes”, *Finance Stochast.*, **18**, No. 4, 835–844, ISSN 0949-2984, DOI 10.1007/s00780-014-0237-8, **IF: 1.21**
5. Pardo, J.C. and Rivero, V. (2014) “Self-similar Markov processes”, *Bol Soc Matemat Mexico*, **19**, No. 2, 201–235, **IF: 0.16**
6. Behme, A. (2015) “Exponential functionals of Lévy processes with jumps: Properties, Theory and Applications”, *Habilitationsschrift*
7. Behme, A. (2015) “Exponential functionals of Lévy processes with jumps”, *ALEA, Lat. Am. J. Probab. Math. Stat.*, **12** No.1, 375–397, DOI:10.1007/s10959-013-0507-y, **IF: 0.638**
8. Hackmann, D. (2015) “Analytical methods for Lévy processes with applications to finance”, **PhD thesis**, York University, Toronto Canada
9. Chaibbi, R. (2016) “A note on a Poissonian functional and a q -deformed Dufresne identity”, *Electron. Commun. Probab.*, **21** No.35, 1–13, DOI:10.1214/16-ECP4055., **IF: 0.62**
10. Behme, A. and Bondesson, L. (2016+) “A class of scale mixtures of gamma (k) -distributions that are generalized gamma convolutions”, *Bernoulli*

Patie, P. and Savov, M. (2012) “Extended factorizations of exponential functionals of Lévy processes”, *Electron. J. of Probab.* **17**, No.38, 1–22, **IF: 0.785**

Citations without self-citations and citations from co-authors:

1. Bartholome, C. (2014) "Self-similarity and exponential functionals of Lévy processes **PhD thesis**, ULB, Belgium
2. Hackmann, D. and Kuznetsov, A. (2014) "*Asian options and meromorphic Lévy processes*", *Finance Stochast.*, **18**, No. 4, 835–844, ISSN 0949-2984, DOI 10.1007/s00780-014-0237-8, **IF: 1.21**
3. Hackmann, D. (2015) "Analytical methods for Lévy processes with applications to finance", **PhD thesis**, York University, Toronto, Canada
4. Chaibbi, R. (2016) "*A note on a Poissonian functional and a q -deformed Dufresne identity.*", "*Electron. Commun. Probab.*", **21** No.35, 1–13, DOI:10.1214/16-ECP4055., **IF: 0.62**

Patie, P. and Savov, M. (2013) "*Exponential functional of Lévy processes: Generalized Weierstrass products and Wiener-Hopf factorization* *Comptes Rendus Mathematique* **351**, No.9-10, 393–396. **IF: 0.477**

Citations without self-citations and citations from co-authors:

1. Bartholome, C. (2014) "Self-similarity and exponential functionals of Lévy processes **PhD thesis**, ULB, Belgium
2. Hackmann, D. and Kuznetsov, A. (2014) "*Asian options and meromorphic Lévy processes*", *Finance Stochast.*, **18**, No. 4, 835–844, ISSN 0949-2984, DOI 10.1007/s00780-014-0237-8, **IF: 1.21**
3. Pardo, JC. and Rivero, V. (2014) "*Self-similar Markov processes*", *ol Soc Matemat Mexic*, **19**, No. 2, 201–235 **IF: 0.16**
4. Alili, L., Jadidi, W. and Rivero, V. (2014) "*On exponential functionals, harmonic potential measures and undershoots of subordinators*", *ALEA, Lat. Am. J. Probab. Math. Stat.*, **11** No.2, 711–735, 0.638
5. Hackmann, D. (2015) "Analytical methods for Lévy processes with applications to finance", **PhD thesis**, York University, Toronto, Canada
6. Chaibbi, R. (2016) "*A note on a Poissonian functional and a q -deformed Dufresne identity.*", "*Electron. Commun. Probab.*", **21** No.35, 1–13, DOI:10.1214/16-ECP4055., **IF: 0.62**

Savov, M. (2009) "*Small time two-sided LIL behaviour for Levy processes at zero*", *Probab. Theory and Related Fields* **144**, No.1-2, 79–98, **IF: 1.39**

Citations without self-citations and citations from co-authors:

1. Maller, R. A. (2009) “*Small-time versions of Strassen’s law for Lévy processes* *Proc. Lond. Math. Soc.*, **98**, No. 2, 531–558, **IF: 1.15**
2. Buchmann, B. and Maller, R. A. (2009) “*The small-time Chung-Wichura law for Lévy processes with non-vanishing Brownian component*”, *Probab. Theory Related Fields*, **149**, No. 1-2, 303–330, **IF: 1.53**
3. Böttcher, B., Schilling, R. and Wang, J. (2013) “*Lévy -type processes: construction, approximation and sample path properties (Lévy Matters III)* *Lévy Matters III: Lecture Notes in Mathematics*, **Vol. 2099**, 199 pages, DOI: 10.1007/978-3-319-02684-8, ISBN: 978-3-319-02683-1
4. Knopova, V. and Schilling, R. (2014) “*On the small-time behaviour of Lévy -type processes*”, *Stochastic Process. Appl.*, **124**, No. 6, 2249–2265, **IF: 1.01**
5. Maller, R. (2015) “*Strong laws at zero for trimmed Lévy processes*”, *Electron. J. Probab.*, **20**, No. 88, 1–24, DOI: 10.1214/EJP.v20-3839, **IF: 0.765**

Savov, M. (2010) “*Small time one-sided LIL behaviour for Lévy processes at zero*”, *J. of Theoret. Probab.* **23**, No.1, 209–236, **IF: 0.60**

Citations without self-citations and citations from co-authors:

1. Maller, R. (2015) “*Strong laws at zero for trimmed Lévy processes*”, *Electron. J. Probab.*, **20**, No. 88, 1–24, DOI: 10.1214/EJP.v20-3839, **IF: 0.765**