

# 1 Всички публикации свързани с дисертацията

1. Zevski, T.S., Laplace transforms for the first hitting time of a Brownian motion. *Comptes rendus de l'Académie bulgare des Sciences*, 73(7):934–941, 2020a. ISSN 2367-6248 (print), 2603-4832 (online).  
doi: 10.7546/CRABS. 2020.07.05.  
URL [http://www.proceedings.bas.bg/index\\_old.html](http://www.proceedings.bas.bg/index_old.html).  
**IF: 0.378, Q4, 71/72, MULTIDISCIPLINARY SCIENCES**
2. Zevski, T.S., Laplace transforms of the Brownian motion's first exit from a strip. *Comptes rendus de l'Académie bulgare des Sciences*, 74(5):669–676, 2021a. ISSN 2367-6248 (print), 2603-4832 (online).  
doi: 10.7546/CRABS.2021.05.04  
URL [http://www.proceedings.bas.bg/index\\_old.html](http://www.proceedings.bas.bg/index_old.html).  
**IF: 0.326, Q4, 74/74, MULTIDISCIPLINARY SCIENCES**
3. Zevski, T.S., Some limits for the Laplace transform of the Brownian motion's first hit to a linear function. *Serdica Mathematical Journal*, 50(2):183–202, 2024a. ISSN 1310-6600 (print), 2815-5297 (online).  
doi:10.55630/serdica.2024.50.183-202.  
URL <https://serdica.math.bas.bg/index.php/serdica/article/view/87>.  
**zentralblatt, MathSciNet**
4. Zevski, T.S., A new approach for pricing discounted American options. *Communications in Nonlinear Science and Numerical Simulation*, 97:105752, 2021b. ISSN 1007-5704 (print), 1878-7274 (online).  
doi: <https://doi.org/10.1016/j.cnsns.2021.105752>.  
URL <https://www.sciencedirect.com/science/article/pii/S1007570421000630>.  
**IF: 4.186, Q1, 9/267, MATHEMATICS, APPLIED**
5. Zevski, T.S., Pricing discounted American capped options. *Chaos, Solitons & Fractals*, 156:111833, 2022a. ISSN 1007-5704 (print), 1878-7274 (online).  
doi: <https://doi.org/10.1016/j.chaos.2022.111833>.  
URL <https://www.sciencedirect.com/science/article/pii/S0960077922000443>.  
**IF: 7.8, Q1, 1/56, PHYSICS, MATHEMATICAL**
6. Zevski, T.S., On some generalized American style derivatives. *Computational and Applied Mathematics*, 43(3):115, 2024b. ISSN 2238-3603 (print), 1807-0302 (online).  
doi: <https://doi.org/10.1007/s40314-024-02625-6>.  
URL <https://link.springer.com/article/10.1007/s40314-024-02625-6>.  
**IF: 2.5, Q1, 35/332, MATHEMATICS, APPLIED**
7. Zevski, T.S., American strangle options with arbitrary strikes. *Journal of Futures Markets*, 43(7):880–903, 2023a. ISSN 0270-7314 (print), 1096-9934 (online).  
doi: <https://doi.org/10.1002/fut.22419>.

- URL <https://onlinelibrary.wiley.com/doi/abs/10.1002/fut.22419>.  
**IF: 1.8, Q2, 113/233, BUSINESS, FINANCE**
8. Zevski, T.S., Quadratic American strangle options in light of two-sided optimal stopping problems. *Mathematics*, 12(10):1449, 2024c. ISSN 2227-7390.  
 doi: 10.3390/math12101449.  
 URL <https://www.mdpi.com/2227-7390/12/10/1449>.  
**IF: 2.3, Q1, 21/490, MATHEMATICS**
  9. Zevski, T.S., Discounted perpetual game call options. *Chaos, Solitons & Fractals*, 131:109503, 2020b. ISSN 0960-0779 (print), 1873-2887 (online).  
 doi: <https://doi.org/10.1016/j.chaos.2019.109503>.  
 URL <http://www.sciencedirect.com/science/article/pii/S0960077919304552>.  
**IF: 5.944, Q1, 1/55, PHYSICS, MATHEMATICAL**
  10. Zevski, T.S., Discounted perpetual game put options. *Chaos, Solitons & Fractals*, 137:109858, 2020c. ISSN 0960-0779 (print), 1873-2887 (online).  
 doi: <https://doi.org/10.1016/j.chaos.2020.109858>.  
 URL <http://www.sciencedirect.com/science/article/pii/S0960077920302587>.  
**IF: 5.944, Q1, 1/55, PHYSICS, MATHEMATICAL**
  11. Zevski, T.S., Perpetual game options with a multiplied penalty. *Communications in Nonlinear Science and Numerical Simulation*, 85:105248, 2020d. ISSN 1007-5704 (print), 1878-7274 (online).  
 doi: <https://doi.org/10.1016/j.cnsns.2020.105248>.  
 URL <http://www.sciencedirect.com/science/article/pii/S1007570420300812>.  
**IF: 4.260, Q1, 5/265, MATHEMATICS, APPLIED**
  12. Zevski, T.S., Perpetual cancellable American options with convertible features. *Modern Stochastics: Theory and Applications*, 10(4):367–395, 2023b. ISSN 2351-6046 (print), 2351-6054 (online).  
 doi: 10.15559/23-VMSTA230.  
 URL <https://www.vmsta.org/journal/VMSTA/article/273/read>  
**IF: 0.7, Q4, 127/168, STATISTICS & PROBABILITY**
  13. Zevski, T.S., Pricing cancellable American put options on the finite time horizon. *Journal of Futures Markets*, 42(7):1284–1303, 2022b. ISSN 0270-7314 (print), 1096-9934 (online).  
 doi: <https://doi.org/10.1002/fut.22331>.  
 URL <https://onlinelibrary.wiley.com/doi/abs/10.1002/fut.22331>.  
**IF: 1.9, Q3, 71/111, BUSINESS, FINANCE**

## 2 Публикации, неизползвани в предходни процедури

1. Zevski, T.S., Laplace transforms of the Brownian motion's first exit from a strip. *Comptes rendus de l'Académie bulgare des Sciences*, 74(5):669–676, 2021a. ISSN 2367-6248 (print), 2603-4832 (online).  
doi: 10.7546/CRABS.2021.05.04  
URL [http://www.proceedings.bas.bg/index\\_old.html](http://www.proceedings.bas.bg/index_old.html).  
**IF: 0.326, Q4, 74/74, MULTIDISCIPLINARY SCIENCES**
2. Zevski, T.S., Some limits for the Laplace transform of the Brownian motion's first hit to a linear function. *Serdica Mathematical Journal*, 50(2):183–202, 2024a. ISSN 1310-6600 (print), 2815-5297 (online).  
doi:10.55630/serdica.2024.50.183-202.  
URL <https://serdica.math.bas.bg/index.php/serdica/article/view/87>.  
**zentralblatt, MathSciNet**
3. Zevski, T.S., A new approach for pricing discounted American options. *Communications in Nonlinear Science and Numerical Simulation*, 97:105752, 2021b. ISSN 1007-5704 (print), 1878-7274 (online).  
doi: <https://doi.org/10.1016/j.cnsns.2021.105752>.  
URL <https://www.sciencedirect.com/science/article/pii/S1007570421000630>.  
**IF: 4.186, Q1, 9/267, MATHEMATICS, APPLIED**
4. Zevski, T.S., Pricing discounted American capped options. *Chaos, Solitons & Fractals*, 156:111833, 2022a. ISSN 1007-5704 (print), 1878-7274 (online).  
doi: <https://doi.org/10.1016/j.chaos.2022.111833>.  
URL <https://www.sciencedirect.com/science/article/pii/S0960077922000443>.  
**IF: 7.8, Q1, 1/56, PHYSICS, MATHEMATICAL**
5. Zevski, T.S., On some generalized American style derivatives. *Computational and Applied Mathematics*, 43(3):115, 2024b. ISSN 2238-3603 (print), 1807-0302 (online).  
doi: <https://doi.org/10.1007/s40314-024-02625-6>.  
URL <https://link.springer.com/article/10.1007/s40314-024-02625-6>.  
**IF: 2.5, Q1, 35/332, MATHEMATICS, APPLIED**
6. Zevski, T.S., American strangle options with arbitrary strikes. *Journal of Futures Markets*, 43(7):880–903, 2023a. ISSN 0270-7314 (print), 1096-9934 (online).  
doi: <https://doi.org/10.1002/fut.22419>.  
URL <https://onlinelibrary.wiley.com/doi/abs/10.1002/fut.22419>.  
**IF: 1.8, Q2, 113/233, BUSINESS, FINANCE**
7. Zevski, T.S., Quadratic American strangle options in light of two-sided optimal stopping problems. *Mathematics*, 12(10):1449, 2024c. ISSN 2227-7390.  
doi: 10.3390/math12101449.

URL <https://www.mdpi.com/2227-7390/12/10/1449>.

**IF: 2.3, Q1, 21/490, MATHEMATICS**

8. Zevski, T.S., Perpetual cancellable American options with convertible features. *Modern Stochastics: Theory and Applications*, 10(4):367–395, 2023b. ISSN 2351-6046 (print), 2351-6054 (online).

doi: 10.15559/23-VMSTA230.

URL <https://www.vmsta.org/journal/VMSTA/article/273/read>

**IF: 0.7, Q4, 127/168, STATISTICS & PROBABILITY**

9. Zevski, T.S., Pricing cancellable American put options on the finite time horizon. *Journal of Futures Markets*, 42(7):1284–1303, 2022b. ISSN 0270-7314 (print), 1096-9934 (online).

doi: <https://doi.org/10.1002/fut.22331>.

URL <https://onlinelibrary.wiley.com/doi/abs/10.1002/fut.22331>.

**IF: 1.9, Q3, 71/111, BUSINESS, FINANCE**