

Jerzy Zabczyk

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11669887/publications.pdf>

Version: 2024-02-01

23
papers

2,897
citations

516710

16
h-index

713466

21
g-index

24
all docs

24
docs citations

24
times ranked

883
citing authors

#	ARTICLE	IF	CITATIONS
1	Nonlinear stochastic wave and heat equations. Probability Theory and Related Fields, 2000, 116, 421-443.	1.8	110
2	Strong Feller Property and Irreducibility for Diffusions on Hilbert Spaces. Annals of Probability, 1995, 23, 157.	1.8	99
3	Stochastic evolution equations with a spatially homogeneous Wiener process. Stochastic Processes and Their Applications, 1997, 72, 187-204.	0.9	88
4	Structural properties of semilinear SPDEs driven by cylindrical stable processes. Probability Theory and Related Fields, 2011, 149, 97-137.	1.8	77
5	Wong-Zakai approximations of stochastic evolution equations. Journal of Evolution Equations, 2006, 6, 621-655.	1.1	69
6	Invariant measures for semilinear stochastic equations. Stochastic Analysis and Applications, 1992, 10, 387-408.	1.5	46
7	Regularity of Ornstein-Uhlenbeck Processes Driven by a Lévy White Noise. Potential Analysis, 2010, 32, 153-188.	0.9	44
8	Exponential moments for HJM models with jumps. Finance and Stochastics, 2007, 11, 429-445.	1.1	43
9	Continuity of Stochastic Convolutions. Czechoslovak Mathematical Journal, 2001, 51, 679-684.	0.3	39
10	Densities for Ornstein-Uhlenbeck processes with jumps. Bulletin of the London Mathematical Society, 2009, 41, 41-50.	0.8	38
11	ON INCOMPLETENESS OF BOND MARKETS WITH INFINITE NUMBER OF RANDOM FACTORS. Mathematical Finance, 2011, 21, 541-556.	1.8	35
12	Liouville theorems for non-local operators. Journal of Functional Analysis, 2004, 216, 455-490.	1.4	34
13	Forward rate models with linear volatilities. Finance and Stochastics, 2012, 16, 537-560.	1.1	30
14	COMPLETENESS OF BOND MARKET DRIVEN BY LÉVY PROCESS. International Journal of Theoretical and Applied Finance, 2010, 13, 635-656.	0.5	27
15	Smoothing properties of transition semigroups in hilbert spaces. Stochastic and Stochastics Reports, 1991, 35, 63-77.	0.6	24
16	EXPONENTIAL MIXING FOR SOME SPDEs WITH LÉVY NOISE. Stochastics and Dynamics, 2011, 11, 521-534.	1.2	23
17	Strict positivity for stochastic heat equations The paper was completed while the authors were visiting the Scuola Normale Superiore in Pisa. The work of the second author was also sponsored by the KBN grant 2 P03A 082 08, Stochastyczne Równania Ewolucyjne.. Stochastic Processes and Their Applications. 1998, 77, 83-98.	0.9	16
18	Integro-PDE in Hilbert Spaces: Existence of Viscosity Solutions. Potential Analysis, 2016, 45, 703-736.	0.9	6

#	ARTICLE	IF	CITATIONS
19	A Note on Stochastic Burgers' System of Equations. Stochastic Analysis and Applications, 2004, 22, 1641-1670.	1.5	5
20	Uniqueness for Integro-PDE in Hilbert Spaces. Potential Analysis, 2013, 38, 233-259.	0.9	5
21	Harmonic Functions for Generalized Mehler Semigroups. Lecture Notes in Pure and Applied Mathematics, 2005, , 243-256.	0.1	3
22	A note on generalized CIR equations. Communications in Information and Systems, 2021, 21, 209-218.	0.5	0
23	Ergodicity of Burgers' System. Journal of Stochastic Analysis, 2021, 2, .	0.1	0