

Jerzy Zabczyk

List of Publications by Year in descending order

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23
papers

2,897
citations

516710

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713466

21
g-index

24
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docs citations

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times ranked

883
citing authors

#	ARTICLE	IF	CITATIONS
1	A note on generalized CIR equations. Communications in Information and Systems, 2021, 21, 209-218.	0.5	0
2	Ergodicity of Burgers' System. Journal of Stochastic Analysis, 2021, 2, .	0.1	0
3	Integro-PDE in Hilbert Spaces: Existence of Viscosity Solutions. Potential Analysis, 2016, 45, 703-736.	0.9	6
4	Uniqueness for Integro-PDE in Hilbert Spaces. Potential Analysis, 2013, 38, 233-259.	0.9	5
5	Forward rate models with linear volatilities. Finance and Stochastics, 2012, 16, 537-560.	1.1	30
6	ON INCOMPLETENESS OF BOND MARKETS WITH INFINITE NUMBER OF RANDOM FACTORS. Mathematical Finance, 2011, 21, 541-556.	1.8	35
7	Structural properties of semilinear SPDEs driven by cylindrical stable processes. Probability Theory and Related Fields, 2011, 149, 97-137.	1.8	77
8	EXPONENTIAL MIXING FOR SOME SPDEs WITH L ² NOISE. Stochastics and Dynamics, 2011, 11, 521-534.	1.2	23
9	Regularity of Ornstein-Uhlenbeck Processes Driven by a L ² White Noise. Potential Analysis, 2010, 32, 153-188.	0.9	44
10	COMPLETENESS OF BOND MARKET DRIVEN BY L ² PROCESS. International Journal of Theoretical and Applied Finance, 2010, 13, 635-656.	0.5	27
11	Densities for Ornstein-Uhlenbeck processes with jumps. Bulletin of the London Mathematical Society, 2009, 41, 41-50.	0.8	38
12	Exponential moments for HJM models with jumps. Finance and Stochastics, 2007, 11, 429-445.	1.1	43
13	Wong-Zakai approximations of stochastic evolution equations. Journal of Evolution Equations, 2006, 6, 621-655.	1.1	69
14	Harmonic Functions for Generalized Mehler Semigroups. Lecture Notes in Pure and Applied Mathematics, 2005, , 243-256.	0.1	3
15	Liouville theorems for non-local operators. Journal of Functional Analysis, 2004, 216, 455-490.	1.4	34
16	A Note on Stochastic Burgers's System of Equations. Stochastic Analysis and Applications, 2004, 22, 1641-1670.	1.5	5
17	Continuity of Stochastic Convolutions. Czechoslovak Mathematical Journal, 2001, 51, 679-684.	0.3	39
18	Nonlinear stochastic wave and heat equations. Probability Theory and Related Fields, 2000, 116, 421-443.	1.8	110

#	ARTICLE	IF	CITATIONS
19	Strict positivity for stochastic heat equations ¹¹ 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 R ³ wnania Ewolucyjne.. Stochastic Processes and Their Applications, 1998, 77, 83-98.	0.9	16
20	Stochastic evolution equations with a spatially homogeneous Wiener process. Stochastic Processes and Their Applications, 1997, 72, 187-204.	0.9	88
21	Strong Feller Property and Irreducibility for Diffusions on Hilbert Spaces. Annals of Probability, 1995, 23, 157.	1.8	99
22	Invariant measures for semilinear stochastic equations. Stochastic Analysis and Applications, 1992, 10, 387-408.	1.5	46
23	Smoothing properties of transition semigroups in hilbert spaces. Stochastic and Stochastics Reports, 1991, 35, 63-77.	0.6	24