

## LIST OF PUBLICATIONS

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Peer-reviewed research articles published in journals (133)

Peer-reviewed research articles published in books and proceeding of conferences (33)

Other scientific works (12)

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Editorial works (15)

### Dissertations

- [1] Silvestrov, D.S. (1969). Limit Theorems for Semi-Markov Processes and Their Applications to Random Walks. Candidate of Science dissertation, Kiev University, 205 pages.
- [2] Silvestrov, D.S. (1972). Limit Theorems for Composite Random Functions. Doctor of Science dissertation, Kiev University, 395 pages.

### Books

- [1] Silvestrov, D.S. (1974). Limit Theorems for Composite Random Functions. Vishcha Shkola and Izdatel'stvo Kievskogo Universiteta, Kiev, 318 pages.
- [2] Dorogovtsev, A.Ya., Silvestrov, D.S., Skorokhod, A.V., Yadrenko, M.I. (1976). Probability Theory. A Collection of Problems. Vishcha Shkola, Kiev, 384 pages.
- [3] Silvestrov, D.S. (1980). Semi-Markov Processes with a Discrete State Space. Library for the Engineer in Reliability. Sovetskoe Radio, Moscow, 272 pages ([MR0612026](#)).
- [4] Dorogovtsev, A.Ya., Silvestrov, D.S., Skorokhod, A.V., Yadrenko, M.I. (1980). Probability Theory. A Collection of Problems. Vishcha Shkola, Kiev, 432 pages (Second extended edition of the book [2], [MR0596573](#)).
- [5] Silvestrov, D.S. (1988). A Software of Applied Statistics. Finansi and Statistika, Moscow, 240 pages.
- [6] Silvestrov, D.S., Semenov, N.A, Marishchuk, V.V. (1990). Packages of Applied Programs of Statistical Analysis. Tekhnika, Kiev, 174 pages.
- [7] Silvestrov, D.S., Silvestrova, E.D. (1995). Elsevier's Dictionary of Statistical Terminology. English-Russian, Russian-English. Elsevier, Amsterdam, 496 pages.
- [8] Dorogovtsev, A.Ya., Silvestrov, D.S., Skorokhod, A.V., Yadrenko, M.I. (1997). Probability Theory: Collection of Problems. Translations of Mathematical Monographs, **163**, American Mathematical Society, 347 pages (English edition of the book [2], [MR1444579](#)).
- [9] Silvestrov, D.S. (2004). Limit Theorems for Randomly Stopped Stochastic Processes. Probability and Its Applications, Springer, London, xiv+398 pages ([MR2030998](#)).

- [10] Gyllenberg, M., Silvestrov, D.S. (2008). Quasi-Stationary Phenomena in Nonlinearly Perturbed Stochastic Systems. De Gruyter Expositions in Mathematics, **44**, Walter de Gruyter, Berlin, xii+579 pages ([MR2456816](#)).
- [11] Silvestrov, D.S. (2014). American-Type Options. Stochastic Approximation Methods. Volume I. De Gruyter Studies in Mathematics, **56**, De Gruyter, Berlin, x+509 pages ([MR3156372](#)).
- [12] Silvestrov, D.S. (2015). American-Type Options. Stochastic Approximation Methods. Volume 2. De Gruyter Studies in Mathematics, **57**, De Gruyter, Berlin, xi+558 pages ([MR3308896](#)).
- [13] Silvestrov, D., Silvestrov, S. (2017). Nonlinearly Perturbed Semi-Markov Processes. Springer Briefs in Probability and Mathematical Statistics, Springer, Cham, xiv+143 pages ([MR3700359](#)).
- [14] Silvestrov, D. (2022). Nonlinearly Perturbed Semi-Markov Type Processes I. Limit Theorems for Rare-Event Times and Processes. Springer, Cham, xvii+401 pages ([MR4417669](#)).
- [15] Silvestrov, D. (2022). Nonlinearly Perturbed Semi-Markov Type Processes II. Ergodic Theorems for Multi-Alternating Regenerative Processes. Springer, Cham, xvii+413 pages ([MR4417778](#)).

#### Peer-reviewed research articles published in journals

- [1] Silvestrov, D.S. (1968). A generalisation of the Polya's theorem. Dopov. Akad. Nauk USSR, **A 10**, 906-909 (English translation in Selected Translation in Math. Statist. Probab., **10** (1972), [MR0246373](#)).
- [2] Silvestrov, D.S. (1969). Asymptotic behaviour of first passage time for sums of random variables controlled by a regular semi-Markov process. Dokl. Akad. Nauk SSSR, **189**, 949-951 (English translation in Soviet Math. Dokl., **10**, 1541-1544, [MR0258102](#)).
- [3] Silvestrov D.S. (1969). Limit theorems for a non-recurrent walk connected with a Markov chain. Ukr. Mat. Ž., **21**, 790-804 (English translation in Ukr. Math. J., **21**, 657-669, [MR0250380](#)).
- [4] Silvestrov, D.S. (1970). Limit theorems for a discrete random walk on the half-line that is controlled by a Markov chain. I. Theor. Verojatnost. Mat. Stat., **1**, 193-204 (English translation in Theory Probab. Math. Statist., **1**, 191-204, [MR0275529](#)).
- [5] Silvestrov, D.S. (1970). Limit theorems for a continuous random walk on a half-line controlled by a Markov process with a two states in a series scheme. I. Theor. Verojatnost. Mat. Stat., **1**, 205-215 (English translation in Theory Probab. Math. Statist., **1**, 205-214, [MR0275530](#)).
- [6] Silvestrov, D.S. (1970). Limit theorems for a discrete random walk on the half-line that is controlled by a Markov chain. II. Theor. Verojatnost. Mat. Stat., **2**, 158-166 (English translation

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- [11] Silvestrov, D.S. (1970). Limit theorems for semi-Markov processes and their applications. II. Theor. Veroyatnost. Mat. Stat., **3**, 173-194 (English translation in Theory Probab. Math. Statist., **3**, 177-198, [MR0285058](#)).
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