Publication List of Prof Pavel V. Shevchenko


<table>
<thead>
<tr>
<th>Publication type</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>Books (research monographs)</td>
<td>3</td>
</tr>
<tr>
<td>Book chapters</td>
<td>2</td>
</tr>
<tr>
<td>Refereed journal papers published</td>
<td>49</td>
</tr>
<tr>
<td>Refereed journal papers submitted</td>
<td>5</td>
</tr>
<tr>
<td>Non-Refereed technical and client reports</td>
<td>81</td>
</tr>
<tr>
<td>International conference talks</td>
<td>39</td>
</tr>
<tr>
<td>Invited seminars/lectures/training courses</td>
<td>56</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Lifetime citation data</th>
<th>GoogleScholar</th>
</tr>
</thead>
<tbody>
<tr>
<td>Lifetime citations</td>
<td>996</td>
</tr>
<tr>
<td>h-index</td>
<td>19</td>
</tr>
</tbody>
</table>

Books (research monographs)

Book chapters

Journal papers submitted waiting review


Journal papers


Technical reports


42. X. Luo and P. V. Shevchenko (2009). Bayesian Model Choice of Grouped t-copula using MCMC. CMIS technical report 09/64.


---

**Conferences, lectures, training courses and other presentations**

- **International conferences**


9. Xiaolin Luo, and **Pavel Shevchenko** (2013). Challenges and pitfalls in real option analysis of strategy to slow global warming. Accepted for presentation at International Congress on Modelling and Simulation (MODSIM).


Invited seminars/lectures/training courses


46. P. Shevchenko (March 2003). Pricing of Multi-Asset basket options via Monte Carlo simulations. Two day training course for Financial Engineering Workshop, School of Business, Bond University.


