

MAIN PUBLICATIONS

1. O. Glonti, **O. Purtukhia**. On One Integral Representation of Functionals of Brownian Motion. *SIAM J. Theory of Probability & Its Applications*, **61**, **1**, pp. 133-139 (2017).
2. H. Livinska, **O. Purtukhia**. Stochastic Integral Representation of One Stochastically Non-smooth Wiener Functional. *Bulletin of TICMI*, **20**, **2**, 2, pp. 11-23 (2016).
3. **O. Purtukhia**. On the smoothness of conditional mean of some stochastically nonsmooth functionals. *Proceedings of I. Vekua Institute of Applied Mathematics*, **66**, pp. 52-57 (2016).
4. **O. Purtukhia**. Stochastic Integral Representation of One Nonsmooth Brownian Functional. *Bulletin of the Georgian National Academy of Sciences*, **10**, **3**, pp. 17-26 (2016).
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6. B. Dochviri, **O. Purtukhia**. Martingale integral representation and its application in financial mathematics. *The first SDSU – Georgia STEM workshop on Nanotechnology and Environmental Sciences. Tbilisi, September 4-5, TSU*, pp.23-24 (2015).
7. O. Glonti, V. Jaoshvili, **O. Purtukhia**. Hedging of European Option of Exotic Type. *Proceedings of A. Razmadze Mathematical Institute*, **168**, pp. 25-40 (2015).
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Journal of Mathematical Sciences, **XXI**, **6**, pp. 367-372 (2013).
15. P. Babilua, B. Dochviri, **O. Purtukhia**, G. Sokhadze. On the optimal stopping of partially observable processes. *Reports of Enlarged Sessions of the Seminar of I. Vekua Institute of Applied Mathematics*, **27**, pp. 5-9 (2013).
16. B. Dochviri, **O. Purtukhia**, G. Sokhadze, G. Tkemaladze. On One Stochastic Model of a Chemical Reaction. *Bulletin of the Georgian Academy of Sciences*, **7**, **2**, pp. 92-96 (2013).
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21. P. Babilua, B. Dochviri, **O. Purtukhia**.
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42. V. Jaoshvili, **O. Purtukhia**. Stochastic Integral Representation of Functionals of Poisson Processes. *Proceedings of A. Razmadze Mathematical Institute*, **143**, pp. 37-60 (2007).
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