

List of publications. Theory

Andrey Leonidov

1 Economics, Finance, Complex Systems

1. A. Leonidov, "Systemic Risks in Financial Markets" , Global Markets and Financial Engineering **2** (2015), 2-15
2. A. Leonidov, "Systemic Interbank Network Risks in Russia" Moscow Journal of Combinatorics and Number Theory **4** (2014), 84-100
3. A.V. Leonidov, E.L. Roumyantsev, "Network Topology Based Estimate of Systemic Risks in the Russian Interbank Market", Journal of New Economic Association **3(19)** (2013) 65-80 (in Russian)
4. S. Panyukov and A. Leonidov, "On Kinetic Theory of Energy Losses in Randomly Heterogeneous Medium," JETP Lett. **94** (2011) 255 [arXiv:1107.1683 [cond-mat.stat-mech]].
5. I.M. Dremin, A.V. Leonidov, V.A. Nechitailo, "On Some Properties of Cascades with Random Intensity", Bull. Lebedev Physics Institute **31** (2011), 1
6. A. Leonidov, V. Trainin, A. Zaitsev and S. Zaitsev, "Market Mill Dependence Pattern in the Stock Market: Multiscale Conditional Dynamics," Physica A **388** (2009), 4624
7. A.V. Leonidov, "Path to Economic Equilibrium and Effectiveness of Financial Markets" Issues in Economics, **11** (2009) (in Russian)
8. A. Leonidov, V. Trainin, A. Zaitsev and S. Zaitsev, "Market Mill Dependence Pattern in the Stock Market: Modeling of Predictability and Asymmetry via Multi-Component Conditional Distribution," Physica A **386** (2007), 240
9. I. M. Dremin and A. V. Leonidov, "Volatility Dynamics of Wavelet-Filtered Stock Prices," Bull. Lebedev Phys. Inst. **1** (2008), 1

10. I. M. Dremin and A. V. Leonidov, “On distribution of number of trades in different time windows in the stock market,” *Physica A* **353** (2005) 388 [cond-mat/0409179].
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12. A. V. Leonidov, “Alternation and Cascade Evolution in Fractals in Processes of Multiple Generation,” *Soviet Physics-Lebedev Institute Reports* **7** (1989), 29

2 High Energy Physics

13. A. V. Leonidov and A. A. Radovskaya, “On the formation of the equation of state of an evolving quantum field,” *JETP Lett.* **101** (2015) 4, 215 [arXiv:1412.0098 [nucl-th]].
14. I. M. Dremin, M. R. Kirakosyan and A. V. Leonidov, “On Collective Properties of Dense QCD Matter,” *Adv. High Energy Phys.* **2013** (2013) 706521 [arXiv:1305.3812 [nucl-th]].
15. M. Kirakosyan, A. Leonidov and B. Muller, “Turbulence-Induced Instabilities in EP and QGP,” *Acta Phys. Polon. Supp.* **6** (2013) 403 [arXiv:1212.6555 [nucl-th]].
16. M. Chiu, T. K. Hemmick, V. Khachatryan, A. Leonidov, J. Liao and L. McLerran, “Production of Photons and Dileptons in the Glasma,” *Nucl. Phys. A* **900** (2013) 16 [arXiv:1202.3679 [nucl-th]].
17. I. M. Dremin and A. V. Leonidov, “Physics of non-Abelian matter in high energy hadronic and nuclear collisions,” *JETP Lett.* **96** (2012) 554.
18. A. V. Leonidov and V. A. Nechitailo, “Color decoherence in in-medium QCD cascades,” *Nucl. Phys. A* **855** (2011) 380.
19. M. Y. Azarkin, I. M. Dremin and A. V. Leonidov, “Soft ridge in proton-proton collisions,” *Mod. Phys. Lett. A* **26** (2011) 963 [Erratum-ibid. A **26** (2011) 1309] [arXiv:1102.3258 [hep-ph]].

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