Tamas Szantai

List of Publications by Year
in descending order

15 papers	**113** citations

1307594

7 h-index

1281871

11 g-index

16 all docs	**16** docs citations	**16** times ranked	**80** citing authors

#	Article	IF	Citations
1	A randomized method for handling a difficult function in a convex optimization problem, motivated by probabilistic programming. Annals of Operations Research, 2019, , 1.	4.1	2
2	Discovering a junction tree behind a Markov network by a greedy algorithm. Optimization and Engineering, 2013, 14, 503-518.	2.4	9
3	Cluster analysis by exploiting conditional independences. , 2013, , .		0
4	On the binomial tree method and other issues in connection with pricing Bermudan and American options. Quantitative Finance, 2012, 12, 21-26.	1.7	3
5	Combinatorial results on the fitting problems of the multivariate gamma distribution introduced by PrÃ©kopa and SzÃ¡ntai. Annals of Operations Research, 2012, 200, 265-278.	4.1	2
6	Stochastic modeling and optimization (in honor of AndrÃ¡s PrÃ©kopaâ€™s 80th birthday). Annals of Operations Research, 2012, 200, 1-2.	4.1	1
7	Computing bounds for the probability of the union of events by different methods. Annals of Operations Research, 2012, 201, 63-81.	4.1	14
8	Hypergraphs as a mean of discovering the dependence structure of a discrete multivariate probability distribution. Annals of Operations Research, 2012, 193, 71-90.	4.1	10
9	On numerical calculation of probabilities according toÂDirichlet distribution. Annals of Operations Research, 2010, 177, 185-200.	4.1	12
10	On the analyticalâ€"numerical valuation of the Bermudan and American options. Quantitative Finance, 2010, 10, 59-74.	1.7	5
11	On the Approximation of a Discrete Multivariate Probability Distribution Using the New Concept of t-Cherry Junction Tree. Lecture Notes in Economics and Mathematical Systems, 2010, , 39-56.	0.3	9
12	Some Improvements of t-Cherry Junction Trees. , 2008, , .		0
13	New Bounds and Approximations for the Probability Distribution of the Length of the Critical Path. Lecture Notes in Economics and Mathematical Systems, 2004, , 293-320.	0.3	4
14	Probability bounds given by hypercherry trees. Optimization Methods and Software, 2002, 17, 409-422.	2.4	17
15	Title is missing!. Annals of Operations Research, 2000, 100, 85-101.	4.1	25