

Xiaojie Wang

List of Publications by Year in descending order

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papers

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#	ARTICLE	IF	CITATIONS
1	The tamed Milstein method for commutative stochastic differential equations with non-globally Lipschitz continuous coefficients. <i>Journal of Difference Equations and Applications</i> , 2013, 19, 466-490.	1.1	98
2	Full Discretization of Semilinear Stochastic Wave Equations Driven by Multiplicative Noise. <i>SIAM Journal on Numerical Analysis</i> , 2016, 54, 1093-1119.	2.3	43
3	A family of fully implicit Milstein methods for stiff stochastic differential equations with multiplicative noise. <i>BIT Numerical Mathematics</i> , 2012, 52, 741-772.	2.0	37
4	Weak convergence analysis of the linear implicit Euler method for semilinear stochastic partial differential equations with additive noise. <i>Journal of Mathematical Analysis and Applications</i> , 2013, 398, 151-169.	1.0	36
5	Compensated stochastic theta methods for stochastic differential equations with jumps. <i>Applied Numerical Mathematics</i> , 2010, 60, 877-887.	2.1	34
6	The improved split-step backward Euler method for stochastic differential delay equations. <i>International Journal of Computer Mathematics</i> , 2011, 88, 2359-2378.	1.8	32
7	Higher Order Strong Approximations of Semilinear Stochastic Wave Equation with Additive Space-time White Noise. <i>SIAM Journal of Scientific Computing</i> , 2014, 36, A2611-A2632.	2.8	30
8	An Exponential Integrator Scheme for Time Discretization of Nonlinear Stochastic Wave Equation. <i>Journal of Scientific Computing</i> , 2015, 64, 234-263.	2.3	30
9	Weak error estimates of the exponential Euler scheme for semi-linear SPDEs without Malliavin calculus. <i>Discrete and Continuous Dynamical Systems</i> , 2015, 36, 481-497.	0.9	30
10	Mean-square convergence rates of stochastic theta methods for SDEs under a coupled monotonicity condition. <i>BIT Numerical Mathematics</i> , 2020, 60, 759-790.	2.0	23
11	A note on an accelerated exponential Euler method for parabolic SPDEs with additive noise. <i>Applied Mathematics Letters</i> , 2015, 46, 31-37.	2.7	21
12	B-convergence of split-step one-leg theta methods for stochastic differential equations. <i>Journal of Applied Mathematics and Computing</i> , 2012, 38, 489-503.	2.5	20
13	A transformed jump-adapted backward Euler method for jump-extended CIR and CEV models. <i>Numerical Algorithms</i> , 2017, 74, 39-57.	1.9	20
14	An efficient explicit full-discrete scheme for strong approximation of stochastic Allen-Cahn equation. <i>Stochastic Processes and Their Applications</i> , 2020, 130, 6271-6299.	0.9	20
15	Optimal Error Estimates of Galerkin Finite Element Methods for Stochastic Allen-Cahn Equation with Additive Noise. <i>Journal of Scientific Computing</i> , 2019, 80, 1171-1194.	2.3	16
16	A Runge-Kutta type scheme for nonlinear stochastic partial differential equations with multiplicative trace class noise. <i>Numerical Algorithms</i> , 2013, 62, 193-223.	1.9	15
17	Sharp mean-square regularity results for SPDEs with fractional noise and optimal convergence rates for the numerical approximations. <i>BIT Numerical Mathematics</i> , 2017, 57, 557-585.	2.0	14
18	Strong convergence rates of the linear implicit Euler method for the finite element discretization of SPDEs with additive noise. <i>IMA Journal of Numerical Analysis</i> , 0, , drw016.	2.9	13

#	ARTICLE	IF	CITATIONS
19	Error Estimates of Semidiscrete and Fully Discrete Finite Element Methods for the Cahn–Hilliard–Cook equation. <i>SIAM Journal on Numerical Analysis</i> , 2020, 58, 1613-1653.	2.3	13
20	First order strong convergence of an explicit scheme for the stochastic SIS epidemic model. <i>Journal of Computational and Applied Mathematics</i> , 2021, 392, 113482.	2.0	13
21	Tamed Runge-Kutta methods for SDEs with super-linearly growing drift and diffusion coefficients. <i>Applied Numerical Mathematics</i> , 2020, 152, 379-402.	2.1	12
22	A full-discrete exponential Euler approximation of the invariant measure for parabolic stochastic partial differential equations. <i>Applied Numerical Mathematics</i> , 2020, 157, 135-158.	2.1	12
23	Weak Convergence Rates for an Explicit Full-Discretization of Stochastic Allen–Cahn Equation with Additive Noise. <i>Journal of Scientific Computing</i> , 2021, 86, 1.	2.3	12
24	An accelerated exponential time integrator for semi-linear stochastic strongly damped wave equation with additive noise. <i>Journal of Mathematical Analysis and Applications</i> , 2017, 447, 988-1008.	1.0	10
25	Asymptotic stability of balanced methods for stochastic jump-diffusion differential equations. <i>Journal of Computational and Applied Mathematics</i> , 2013, 238, 126-143.	2.0	9
26	Error estimates of finite element method for semilinear stochastic strongly damped wave equation. <i>IMA Journal of Numerical Analysis</i> , 2019, 39, 1594-1626.	2.9	6
27	Compensated stochastic theta methods for stochastic differential delay equations with jumps. <i>International Journal of Computer Mathematics</i> , 2013, 90, 1057-1071.	1.8	5
28	Stochastic exponential integrator for finite element spatial discretization of stochastic elastic equation. <i>Computers and Mathematics With Applications</i> , 2015, 69, 817-827.	2.7	3
29	On the backward Euler method for a generalized Ait-Sahalia-type rate model with Poisson jumps. <i>Numerical Algorithms</i> , 2021, 87, 1321-1341.	1.9	3