

Mario Hefter

List of Publications by Year in descending order

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12
papers

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1163117
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66
citing authors

#	ARTICLE	IF	CITATIONS
1	Strong convergence rates for Cox-Ingersoll-Ross processes in Full parameter range. Journal of Mathematical Analysis and Applications, 2018, 459, 1079-1101.	1.0	19
2	On embeddings of weighted tensor product Hilbert spaces. Journal of Complexity, 2015, 31, 405-423.	1.3	16
3	On arbitrarily slow convergence rates for strong numerical approximations of Cox-Ingersoll-Ross processes and squared Bessel processes. Finance and Stochastics, 2019, 23, 139-172.	1.1	14
4	Mixed precision multilevel Monte Carlo on hybrid computing systems. , 2014, , .		13
5	Embeddings of weighted Hilbert spaces and applications to multivariate and infinite-dimensional integration. Journal of Approximation Theory, 2017, 222, 8-39.	0.8	13
6	Random Bit Quadrature and Approximation of Distributions on Hilbert Spaces. Foundations of Computational Mathematics, 2019, 19, 205-238.	2.5	12
7	Lower error bounds for strong approximation of scalar SDEs with non-Lipschitzian coefficients. Annals of Applied Probability, 2019, 29, .	1.3	12
8	Optimal strong approximation of the one-dimensional squared Bessel process. Communications in Mathematical Sciences, 2017, 15, 2121-2141.	1.0	11
9	Adaptive approximation of the minimum of Brownian motion. Journal of Complexity, 2017, 39, 17-37.	1.3	9
10	Regularity Properties for Solutions of Infinite Dimensional Kolmogorov Equations in Hilbert Spaces. Potential Analysis, 2019, 50, 347-379.	0.9	6
11	Exploiting Mixed-Precision Arithmetics in a Multilevel Monte Carlo Approach on FPGAs. , 2015, , 191-220.		4
12	Adaptive quantile computation for Brownian bridge in change-point analysis. Computational Statistics and Data Analysis, 2022, 167, 107375.	1.2	2