Somayeh Fallah

List of Publications by Year
in descending order

6 papers	31 citations	2258059 3 h-index	2053705 5 g-index
6 all docs	6 docs citations	6 times ranked	12 citing authors

#	Article	IF	Citations
1	On the existence and uniqueness of the solution to the double Heston model equation and valuing Lookback option. Journal of Computational and Applied Mathematics, 2019, 350, 412-422.	2.0	11
2	A fractional version of the Coxâ€“Ingersollâ€“Ross interest rate model and pricing double barrier option with Hurst index Hâˆ(23,1). Communications in Statistics - Theory and Methods, 2019, 48, 2254-2266.	1.0	8
3	American option pricing under double Heston stochastic volatility model: simulation and strong convergence analysis. Journal of Statistical Computation and Simulation, 2019, 89, 1322-1339.	1.2	7
4	Pricing multi-asset American option under Heston-CIR diffusion model with jumps. Communications in Statistics Part B: Simulation and Computation, 2019, , 1-12.	1.2	2
5	On the calibration of fractional two-factor stochastic volatility model with non-Lipschitz diffusions. Communications in Statistics Part B: Simulation and Computation, 2022, 51, 6332-6351.	1.2	2
6	CEV model equipped with the long-memory. Journal of Computational and Applied Mathematics, 2021, 389, 113359.	2.0	1