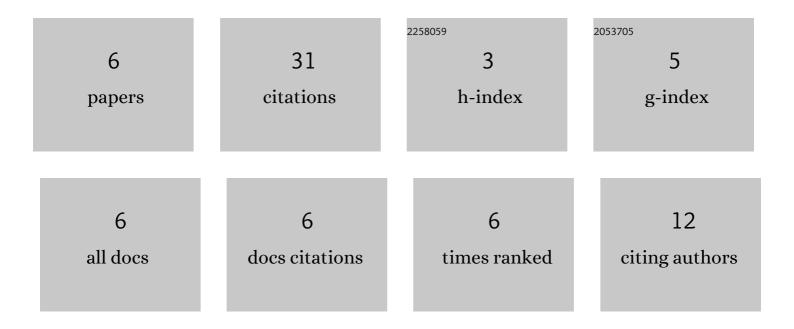
## Somayeh Fallah

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/11312714/publications.pdf Version: 2024-02-01



#	Article	IF	CITATIONS
1	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
2	CEV model equipped with the long-memory. Journal of Computational and Applied Mathematics, 2021, 389, 113359.	2.0	1
3	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
4	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
5	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
6	A fractional version of the Cox–Ingersoll–Ross interest rate model and pricing double barrier option with Hurst index Hâ^(23,1). Communications in Statistics - Theory and Methods, 2019, 48, 2254-2266.	1.0	8