

Reza Mollapourasl

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11423625/publications.pdf>

Version: 2024-02-01

7
papers

110
citations

1478505

6
h-index

1720034

7
g-index

7
all docs

7
docs citations

7
times ranked

52
citing authors

#	ARTICLE	IF	CITATIONS
1	Radial Basis Functions with Partition of Unity Method for American Options with Stochastic Volatility. <i>Computational Economics</i> , 2019, 53, 259-287.	2.6	24
2	An RBF-FD method for pricing American options under jump-diffusion models. <i>Computers and Mathematics With Applications</i> , 2018, 76, 2434-2459.	2.7	23
3	RBF-PU method for pricing options under the jump-diffusion model with local volatility. <i>Journal of Computational and Applied Mathematics</i> , 2018, 337, 98-118.	2.0	21
4	A Local Radial Basis Function Method for Pricing Options Under the Regime Switching Model. <i>Journal of Scientific Computing</i> , 2019, 79, 517-541.	2.3	15
5	Localized kernel-based approximation for pricing financial options under regime switching jump diffusion model. <i>Applied Numerical Mathematics</i> , 2018, 134, 81-104.	2.1	12
6	RBF approximation by partition of unity for valuation of options under exponential Lévy processes. <i>Journal of Computational Science</i> , 2019, 32, 44-55.	2.9	9
7	Numerical solution of volterra functional integral equation by using cubic B-spline scaling functions. <i>Numerical Methods for Partial Differential Equations</i> , 2014, 30, 699-722.	3.6	6