

Reza Mollapourasl

List of Publications by Year in descending order

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Version: 2024-02-01

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papers

110
citations

1478505

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1720034

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g-index

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7
docs citations

7
times ranked

52
citing authors

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