Siu-Long Lei

List of Publications by Year
in descending order

28	527	840776	642732
papers	citations	11	23
		h-index	g-index

28	28	28	214
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	A fast algorithm for two-dimensional distributed-order time-space fractional diffusion equations. Applied Mathematics and Computation, 2022, 425, 127095.	2.2	5
2	High dimensional Riesz space distributed-order advection-dispersion equations with ADI scheme in compression format. Electronic Research Archive, 2022, 30, 1463-1476.	0.9	0
3	An implicit-explicit preconditioned direct method for pricing options under regime-switching tempered fractional partial differential models. Numerical Algorithms, 2021, 87, 939-965.	1.9	9
4	Finite volume approximation with ADI scheme and low-rank solver for high dimensional spatial distributed-order fractional diffusion equations. Computers and Mathematics With Applications, 2021, 89, 116-126.	2.7	4
5	Fast solvers for finite difference scheme of two-dimensional time-space fractional differential equations. Numerical Algorithms, 2020, 84, 37-62.	1.9	10
6	A fast preconditioned iterative method for two-dimensional options pricing under fractional differential models. Computers and Mathematics With Applications, 2020, 79, 440-456.	2.7	4
7	Tensor-Train Format Solution with Preconditioned Iterative Method for High Dimensional Time-Dependent Space-Fractional Diffusion Equations with Error Analysis. Journal of Scientific Computing, 2019, 80, 1731-1763.	2.3	4
8	A Robust Preconditioner for Two-dimensional Conservative Space-Fractional Diffusion Equations on Convex Domains. Journal of Scientific Computing, 2019, 80, 1033-1057.	2.3	3
9	Fast solution algorithms for exponentially tempered fractional diffusion equations. Numerical Methods for Partial Differential Equations, 2018, 34, 1301-1323.	3.6	4
10	A Fast Preconditioned Penalty Method for American Options Pricing Under Regime-Switching Tempered Fractional Diffusion Models. Journal of Scientific Computing, 2018, 75, 1633-1655.	2.3	12
11	Fast algorithms for high-order numerical methods for space-fractional diffusion equations. International Journal of Computer Mathematics, 2017, 94, 1062-1078.	1.8	27
12	A fast numerical method for block lower triangular Toeplitz with dense Toeplitz blocks system with applications to time-space fractional diffusion equations. Numerical Algorithms, 2017, 76, 605-616.	1.9	23
13	A fast preconditioned policy iteration method for solving the tempered fractional HJB equation governing American options valuation. Computers and Mathematics With Applications, 2017, 73, 1932-1944.	2.7	12
14	Fast ADI method for high dimensional fractional diffusion equations in conservative form with preconditioned strategy. Computers and Mathematics With Applications, 2017, 73, 385-403.	2.7	15
15	On CSCS-based iteration method for tempered fractional diffusion equations. Japan Journal of Industrial and Applied Mathematics, 2016, 33, 583-597.	0.9	3
16	Multilevel Circulant Preconditioner for High-Dimensional Fractional Diffusion Equations. East Asian Journal on Applied Mathematics, 2016, 6, 109-130.	0.9	25
17	Finite difference schemes for two-dimensional time-space fractional differential equations. International Journal of Computer Mathematics, 2016, 93, 578-595.	1.8	17
18	High order finite difference method for time-space fractional differential equations with Caputo and Riemann-Liouville derivatives. Numerical Algorithms, 2016, 72, 195-210.	1.9	64

#	Article	IF	Citations
19	Circulant preconditioning technique for barrier options pricing under fractional diffusion models. International Journal of Computer Mathematics, 2015, 92, 2596-2614.	1.8	27
20	Circulant and skew-circulant splitting iteration for fractional advection–diffusion equations. International Journal of Computer Mathematics, 2014, 91, 2232-2242.	1.8	29
21	A note on the stability of a second order finite difference scheme for space fractional diffusion equations. Numerical Algebra, Control and Optimization, 2014, 4, 317-325.	1.6	4
22	On a discrete–time collocation method for the nonlinear Schrödinger equation with wave operator. Numerical Methods for Partial Differential Equations, 2013, 29, 693-705.	3.6	2
23	A circulant preconditioner for fractional diffusion equations. Journal of Computational Physics, 2013, 242, 715-725.	3.8	191
24	Circulant preconditioners for solving singular perturbation delay differential equations. Numerical Linear Algebra With Applications, 2005, 12, 327-336.	1.6	7
25	Circulant preconditioners for solving differential equations with multidelays. Computers and Mathematics With Applications, 2004, 47, 1429-1436.	2.7	15
26	BCCB preconditioners for systems of BVM-based numerical integrators. Numerical Linear Algebra With Applications, 2004, 11, 25-40.	1.6	5
27	Sine transform based preconditioners for solving constant-coefficient first-order PDEs. Linear Algebra and Its Applications, 2003, 366, 283-294.	0.9	1
28	A Hessenberg-type algorithm for computing PageRank Problems. Numerical Algorithms, 0, , 1.	1.9	5