

# Michel FourniÃ©

## List of Publications by Year in descending order

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14  
papers

273  
citations

1307594

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h-index

1281871

11  
g-index

14  
all docs

14  
docs citations

14  
times ranked

160  
citing authors

#	ARTICLE	IF	CITATIONS
1	High-order compact finite difference scheme for option pricing in stochastic volatility models. Journal of Computational and Applied Mathematics, 2012, 236, 4462-4473.	2.0	59
2	High Order Compact Finite Difference Schemes for a Nonlinear Black-Scholes Equation. International Journal of Theoretical and Applied Finance, 2003, 06, 767-789.	0.5	58
3	Convergence of a high-order compact finite difference scheme for a nonlinear Black-Scholes equation. ESAIM: Mathematical Modelling and Numerical Analysis, 2004, 38, 359-369.	1.9	44
4	High-order compact finite difference schemes for option pricing in stochastic volatility models on non-uniform grids. Journal of Computational and Applied Mathematics, 2014, 271, 247-266.	2.0	25
5	A fictitious domain approach for the Stokes problem based on the extended finite element method. International Journal for Numerical Methods in Fluids, 2014, 74, 73-99.	1.6	22
6	A fictitious domain finite element method for simulations of fluid-structure interactions: The Navier-Stokes equations coupled with a moving solid. Journal of Fluids and Structures, 2015, 55, 398-408.	3.4	19
7	High order conservative difference methods for 2D drift-diffusion model on non-uniform grid. Applied Numerical Mathematics, 2000, 33, 381-392.	2.1	12
8	High Order Compact Schemes in Projection Methods for Incompressible Viscous Flows. Communications in Computational Physics, 2011, 9, 994-1019.	1.7	9
9	Stabilization and Best Actuator Location for the Navier-Stokes Equations. SIAM Journal of Scientific Computing, 2017, 39, B993-B1020.	2.8	8
10	Stability and Optimal Convergence of Unfitted Extended Finite Element Methods with Lagrange Multipliers for the Stokes Equations. Lecture Notes in Computational Science and Engineering, 2017, , 143-182.	0.3	6
11	High-Order Compact Finite Difference Schemes for Option Pricing in Stochastic Volatility Models on Non-Uniform Grids. SSRN Electronic Journal, 0, , .	0.4	5
12	High-Order Compact Finite Difference Scheme for Option Pricing in Stochastic Volatility Models. SSRN Electronic Journal, 0, , .	0.4	3
13	Fictitious domain for stabilization of fluid-structure interaction. IFAC-PapersOnLine, 2017, 50, 12301-12306.	0.9	3
14	Practical Contributions on the Fictitious Domain Method for a Fluid-Structure Interaction Problem. Lecture Notes in Computational Science and Engineering, 2020, , 45-58.	0.3	0