

Nikolaos Halidias

List of Publications by Year in descending order

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Version: 2024-02-01

13
papers

121
citations

1307594

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h-index

1281871

11
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13
all docs

13
docs citations

13
times ranked

57
citing authors

#	ARTICLE	IF	CITATIONS
1	A note on the Euler–Maruyama scheme for stochastic differential equations with a discontinuous monotone drift coefficient. BIT Numerical Mathematics, 2008, 48, 51-59.	2.0	39
2	Semi-discrete approximations for stochastic differential equations and applications. International Journal of Computer Mathematics, 2012, 89, 780-794.	1.8	19
3	A novel approach to construct numerical methods for stochastic differential equations. Numerical Algorithms, 2014, 66, 79-87.	1.9	13
4	On the Numerical Solution of Some Non-Linear Stochastic Differential Equations Using the Semi-Discrete Method. Computational Methods in Applied Mathematics, 2016, 16, 105-132.	0.8	13
5	Constructing positivity preserving numerical schemes for the two-factor CIR model. Monte Carlo Methods and Applications, 2015, 21, 313-323.	0.8	11
6	Construction of positivity preserving numerical schemes for some multidimensional stochastic differential equations. Discrete and Continuous Dynamical Systems - Series B, 2015, 20, 153-160.	0.9	8
7	An explicit and positivity preserving numerical scheme for the mean reverting CEV model. Japan Journal of Industrial and Applied Mathematics, 2015, 32, 545-552.	0.9	7
8	A new numerical scheme for the CIR process. Monte Carlo Methods and Applications, 2015, 21, 245-253.	0.8	5
9	The Method of Upper and Lower Solutions of Stochastic Differential Equations and Applications. Stochastic Analysis and Applications, 2007, 26, 16-28.	1.5	3
10	On the construction of boundary preserving numerical schemes. Monte Carlo Methods and Applications, 2016, 22, .	0.8	2
11	Boundary preserving explicit scheme for the Åt-Sahalia mode. Discrete and Continuous Dynamical Systems - Series B, 2022, .	0.9	1
12	On the absorption probabilities and mean time for absorption for discrete Markov chains. Monte Carlo Methods and Applications, 2021, 27, 105-115.	0.8	0
13	A note on the asymptotic stability of the semi-discrete method for stochastic differential equations. Monte Carlo Methods and Applications, 2022, 28, 13-25.	0.8	0