DÃ©sirÃ© Yannick Tangman

List of Publications by Year
in descending order

28 papers	397 citations	840119 11 h-index	794141 19 g-index
29 all docs	29 docs citations	29 times ranked	193 citing authors

#	Article	IF	Citations
1	Numerical pricing of options using high-order compact finite difference schemes. Journal of Computational and Applied Mathematics, 2008, 218, 270-280.	1.1	64
2	A fast high-order finite difference algorithm for pricing American options. Journal of Computational and Applied Mathematics, 2008, 222, 17-29.	1.1	55
3	Exponential time integration and Chebychev discretisation schemes for fast pricing of options. Applied Numerical Mathematics, 2008, 58, 1309-1319.	1.2	41
4	COS method for option pricing under a regime-switching model with time-changed LÃ©vy processes. Quantitative Finance, 2018, 18, 673-692.	0.9	33
5	Exponential time integration for fast finite element solutions of some financial engineering problems. Journal of Computational and Applied Mathematics, 2009, 224, 668-678.	1.1	32
6	A new radial basis functions method for pricing American options under Merton's jump-diffusion model. International Journal of Computer Mathematics, 2012, 89, 1164-1185.	1.0	28
7	High-order computational methods for option valuation under multifactor models. European Journal of Operational Research, 2013, 224, 219-226.	3.5	28
8	RBF-FD schemes for option valuation under models with price-dependent and stochastic volatility. Engineering Analysis With Boundary Elements, 2018, 92, 207-217.	2.0	18
9	A new fourth-order numerical scheme for option pricing under the CEV model. Applied Mathematics Letters, 2013, 26, 160-164.	1.5	15
10	Efficient and high accuracy pricing of barrier options under the CEV diffusion. Journal of Computational and Applied Mathematics, 2014, 259, 182-193.	1.1	15
11	A high-order finite difference method for option valuation. Computers and Mathematics With Applications, 2017, 74, 652-670.	1.4	14
12	A high-order RBF-FD method for option pricing under regime-switching stochastic volatility models with jumps. Journal of Computational Science, 2019, 35, 25-43.	1.5	13
13	Fast Valuation of CEV American Options. Wilmott Magazine, 2015, 2015, 54-61.	0.1	7
14	Fast approximations of bond option prices under CKLS models. Finance Research Letters, 2011, 8, 206-212.	3.4	6
15	Numerical pricing of American options under infinite activity LÃ©vy processes. Journal of Futures Markets, 2011, 31, 809-829.	0.9	6
16	A Spectral Element Method for Option Pricing Under Regime-Switching with Jumps. Journal of Scientific Computing, 2020, 83, 1.	1.1	6
17	A TWO-FACTOR JUMP-DIFFUSION MODEL FOR PRICING CONVERTIBLE BONDS WITH DEFAULT RISK. International Journal of Theoretical and Applied Finance, 2016, 19, 1650046.	0.2	4
18	A Spectral Approach to Pricing of Arbitrage-Free SABR Discrete Barrier Options. Computational Economics, 2019, 54, 1085-1111.	1.5	4

#	Article	IF	Citations
19	Option pricing under a Markov modulated model using a cubic B-spline collocation method. International Journal of Business Intelligence and Data Mining, 2014, 9, 356.	0.2	2
20	Convergence of Arnoldiâ€™s method for generalized eigenvalue problems. Afrika Matematika, 2015, 26, 485-501.	0.4	2
21	Howardâ€™s algorithm for high-order approximations of American options under jump-diffusion models. International Journal of Data Science and Analytics, 2020, 10, 193-203.	2.4	2
22	A hybrid ENO reconstruction with limiters for systems of hyperbolic conservation laws. Mathematical Sciences, 2013, 7, 15.	1.0	1
23	Cubic B-Spline Collocation Method for Pricing Path Dependent Options. Lecture Notes in Computer Science, 2014, , 372-385.	1.0	1
24	A new high-order compact scheme for American options under jump-diffusion processes. International Journal of Business Intelligence and Data Mining, 2013, 8, 363.	0.2	0
25	A superconvergent partial differential equation approach to price variance swaps under regime switching models. Journal of Computational and Applied Mathematics, 2017, 318, 316-334.	1.1	0
26	Conservative Third-Order Central-Upwind Schemes for Option Pricing Problems. Vietnam Journal of Mathematics, 2019, 47, 813-833.	0.4	0
27	SPECTRALLY ACCURATE OPTION PRICING UNDER THE TIME-FRACTIONAL BLACKâ€“SCHOLES MODEL. ANZIAM Journal, 2021, 63, 228-248.	0.3	0
28	Spectrally accurate option pricing under the time fractional Black-Scholes model. ANZIAM Journal, 0, 63, 228-248.	0.0	0