Evelyn Buckwar

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/5478293/publications.pdf

Version: 2024-02-01

42 papers	1,389 citations	430754 18 h-index	330025 37 g-index
46 all docs	46 docs citations	46 times ranked	579 citing authors

#	Article	IF	Citations
1	Qualitative properties of different numerical methods for the inhomogeneous geometric Brownian motion. Journal of Computational and Applied Mathematics, 2022, 406, 113951.	1.1	8
2	A splitting method for SDEs with locally Lipschitz drift: Illustration on the FitzHugh-Nagumo model. Applied Numerical Mathematics, 2022, 179, 191-220.	1.2	9
3	Exponential mean-square stability properties of stochastic linear multistep methods. Advances in Computational Mathematics, 2021, 47, 1.	0.8	6
4	Spectral density-based and measure-preserving ABC for partially observed diffusion processes. An illustration on Hamiltonian SDEs. Statistics and Computing, 2020, 30, 627-648.	0.8	13
5	Weak stochastic Rungeâ€“Kutta Munthe-Kaas methods for finite spin ensembles. Applied Numerical Mathematics, 2017, 118, 50-63.	1.2	6
6	An importance sampling technique in Monte Carlo methods for SDEs with a.s. stable and mean-square unstable equilibrium. Journal of Computational and Applied Mathematics, 2017, 316, 3-14.	1.1	3
7	A Stochastic Version of the Jansen and Rit Neural Mass Model: Analysis and Numerics. Journal of Mathematical Neuroscience, 2017, 7, 8.	2.4	12
8	Splitting Integrators for the Stochastic Landau–Lifshitz Equation. SIAM Journal of Scientific Computing, 2016, 38, A1788-A1806.	1.3	8
9	Numerical Investigation of the Two-Dimensioaln Neural Field Equation with Delay. , 2015, , .		3
10	Numerical Solution of the Neural Field Equation in the Two-Dimensional Case. SIAM Journal of Scientific Computing, 2015, 37, B962-B979.	1.3	19
11	Asymptotic and Transient Mean-Square Properties of Stochastic Systems Arising in Ecology, Fluid Dynamics, and System Control. SIAM Journal on Applied Mathematics, 2014, 74, 411-433.	0.8	13
12	Laws of Large Numbers and Langevin Approximations for Stochastic Neural Field Equations. Journal of Mathematical Neuroscience, 2013, 3, 1.	2.4	24
13	Stochastic Runge-Kutta methods with deterministic high order for ordinary differential equations. BIT Numerical Mathematics, 2013, 53, 617-639.	1.0	8
14	A note on the analysis of asymptotic mean-square stability properties for systems of linear stochastic delay differential equations. Discrete and Continuous Dynamical Systems - Series B, 2013, 18, 1521-1531.	0.5	0
15	Almost sure asymptotic stability analysis of the Î¸-Maruyama method applied to a test system with stabilising and destabilising stochastic perturbations. LMS Journal of Computation and Mathematics, 2012, 15, 71-83.	0.9	17
16	Non-normal drift structures and linear stability analysis of numerical methods for systems of stochastic differential equations. Computers and Mathematics With Applications, 2012, 64, 2282-2293.	1.4	19
17	A structural analysis of asymptotic mean-square stability for multi-dimensional linear stochastic differential systems. Applied Numerical Mathematics, 2012, 62, 842-859.	1.2	41
18	Stochastic Runge-Kutta Methods with Deterministic High Order for Ordinary Differential Equations. , 2011, , .		0

#	Article	IF	Citations
19	Rungeâ€“Kutta methods for jumpâ€“diffusion differential equations. Journal of Computational and Applied Mathematics, 2011, 236, 1155-1182.	1.1	20
20	An exact stochastic hybrid model of excitable membranes including spatio-temporal evolution. Journal of Mathematical Biology, 2011, 63, 1051-1093.	0.8	65
21	A comparative linear mean-square stability analysis of Maruyama- and Milstein-type methods. Mathematics and Computers in Simulation, 2011, 81, 1110-1127.	2.4	52
22	THE NUMERICAL STABILITY OF STOCHASTIC ORDINARY DIFFERENTIAL EQUATIONS WITH ADDITIVE NOISE. Stochastics and Dynamics, 2011, 11, 265-281.	0.6	11
23	A Constructive Comparison Technique for Determining the Asymptotic Behaviour of Linear Functional Differential Equations with Unbounded Delay. Differential Equations and Dynamical Systems, 2010, 18, 271-301.	0.5	8
24	Towards a Systematic Linear Stability Analysis of Numerical Methods for Systems of Stochastic Differential Equations. SIAM Journal on Numerical Analysis, 2010, 48, 298-321.	1.1	61
25	Stochastic Rungeâ€“Kutta Methods for ItÃ´ SODEs with Small Noise. SIAM Journal of Scientific Computing, 2010, 32, 1789-1808.	1.3	20
26	Weak Convergence of the Euler Scheme for Stochastic Differential Delay Equations. LMS Journal of Computation and Mathematics, 2008, 11, 60-99.	0.9	20
27	Multi-Step Maruyama Methods for Stochastic Delay Differential Equations. Stochastic Analysis and Applications, 2007, 25, 933-959.	0.9	25
28	Improved linear multi-step methods for stochastic ordinary differential equations. Journal of Computational and Applied Mathematics, 2007, 205, 912-922.	1.1	11
29	Multistep methods for SDEs and their application to problems with small noise. SIAM Journal on Numerical Analysis, 2006, 44, 779-803.	1.1	70
30	Asymptotic Mean-Square Stability of Two-Step Methods for Stochastic Ordinary Differential Equations. BIT Numerical Mathematics, 2006, 46, 261-282.	1.0	30
31	One-step approximations for stochastic functional differential equations. Applied Numerical Mathematics, 2006, 56, 667-681.	1.2	19
32	NOISE-SENSITIVITY IN MACHINE TOOL VIBRATIONS. International Journal of Bifurcation and Chaos in Applied Sciences and Engineering, 2006, 16, 2407-2416.	0.7	26
33	Existence and uniqueness of solutions of Abel integral equations with power-law non-linearities. Nonlinear Analysis: Theory, Methods & Applications, 2005, 63, 88-96.	0.6	6
34	Exponential stability in p-th mean of solutions, and of convergent Euler-type solutions, of stochastic delay differential equations. Journal of Computational and Applied Mathematics, 2005, 184, 404-427.	1.1	163
35	Weak approximation of stochastic differential delay equations. IMA Journal of Numerical Analysis, 2005, 25, 57-86.	1.5	26
36	ON HALANAY-TYPE ANALYSIS OF EXPONENTIAL STABILITY FOR THE Î¸-MARUYAMA METHOD FOR STOCHASTIC DELAY DIFFERENTIAL EQUATIONS. Stochastics and Dynamics, 2005, 05, 201-209.	0.6	7

#	Article	IF	Citations
37	The âŠ•Maruyama scheme for stochastic functional differential equations with distributed memory term *. Monte Carlo Methods and Applications, 2004, 10, .	0.3	9
38	On Two-step Schemes for SDEs with Small Noise. Proceedings in Applied Mathematics and Mechanics, 2004, 4, 15-18.	0.2	11
39	Introduction to the numerical analysis of stochastic delay differential equations. Journal of Computational and Applied Mathematics, 2000, 125, 297-307.	1.1	150
40	Numerical Analysis of Explicit One-Step Methods for Stochastic Delay Differential Equations. LMS Journal of Computation and Mathematics, 2000, 3, 315-335.	0.9	129
41	Invariance of a Partial Differential Equation of Fractional Order under the Lie Group of Scaling Transformations. Journal of Mathematical Analysis and Applications, 1998, 227, 81-97.	0.5	221
42	Sufficient conditions for polynomial asymptotic behaviour of the stochastic pantograph equation. , 0, , .		14