Tomas Tichy

List of Publications by Year
in descending order

39 papers	376 citations	933447 10 h-index	888059 17 g-index
39 all docs	39 docs citations	39 times ranked	270 citing authors

#	Article	IF	Citations
1	Acyclic Nucleoside Phosphonates Containing a Second Phosphonate Group Are Potent Inhibitors of 6-Oxopurine Phosphoribosyltransferases and Have Antimalarial Activity. Journal of Medicinal Chemistry, 2013, 56, 2513-2526.	6.4	59
2	Wrapper ANFIS-ICA method to do stock market timing and feature selection on the basis of Japanese Candlestick. Expert Systems With Applications, 2015, 42, 9221-9235.	7.6	48
3	A smoothing filter based on fuzzy transform. Fuzzy Sets and Systems, 2011, 180, 69-97.	2.7	33
4	New prodrugs of Adefovir and Cidofovir. Bioorganic and Medicinal Chemistry, 2011, 19, 3527-3539.	3.0	22
5	DG method for numerical pricing of multi-asset Asian options---the case of optionsewline with floating strike. , 2017, 62, 171-195.		16
6	Network tail risk estimation in the European banking system. Journal of Economic Dynamics and Control, 2021, 127, 104125.	1.6	15
7	On the impact of semidefinite positive correlation measures in portfolio theory. Annals of Operations Research, 2015, 235, 625-652.	4.1	14
8	Portfolio selection strategy for fixed income markets with immunization on average. Annals of Operations Research, 2018, 260, 395-415.	4.1	13
9	On the impact of various formulations of the boundary condition within numerical option valuation by DG method. Filomat, 2016, 30, 4253-4263.	0.5	13
10	Polynomial alias higher degree fuzzy transform of complex-valued functions. Fuzzy Sets and Systems, 2018, 342, 1-31.	2.7	12
11	DG framework for pricing European options under one-factor stochastic volatility models. Journal of Computational and Applied Mathematics, 2018, 344, 585-600.	2.0	12
12	On the use of conditional expectation in portfolio selection problems. Annals of Operations Research, 2019, 274, 501-530.	4.1	11
13	Synthesis and antiviral activities of hexadecyloxypropyl prodrugs of acyclic nucleoside phosphonates containing guanine or hypoxanthine and a (S)-HPMP or PEE acyclic moiety. European Journal of Medicinal Chemistry, 2012, 55, 307-314.	5.5	10
14	Discrete fuzzy transform of higher degree. , 2014, , .		10
15	Asymptotic stochastic dominance rules for sums of i.i.d. random variables. Journal of Computational and Applied Mathematics, 2016, 300, 432-448.	2.0	9
16	On the impact of conditional expectation estimators in portfolio theory. Computational Management Science, 2017, 14, 535-557.	1.3	9
17	Theoretical and practical motivations for the use of the moving average rule in the stock market. IMA Journal of Management Mathematics, 2020, 31, 117-138.	1.6	8
18	DG method for pricing European options under Merton jump-diffusion model. , 2019, 64, 501-530.		7

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19	Portfolio Selection with Uncertainty Measures Consistent with Additive Shifts. Prague Economic Papers, 2015, 24, 3-16.	0.5	7
20	Asymptotic Multivariate Dominance: A Financial Application. Methodology and Computing in Applied Probability, 2016, 18, 1097-1115.	1.2	5
21	Implied volatility and state price density estimation: arbitrage analysis. Computational Management Science, 2017, 14, 559-583.	1.3	5
22	DG method for the numerical pricing of two-asset European-style Asian options with fixed strike. , 2017, 62, 607-632.		5
23	Option pricing under the Kou jump-diffusion model: A DG approach. AIP Conference Proceedings, 2019, , .	0.4	5
24	An application of an n-dimensional fuzzy smoothing filter in financial modeling. , 2012, , .		4
25	Comparison of Mean-Risk Efficient Portfolios in Asia-Pacific Capital Markets. Emerging Markets Finance and Trade, 2014, 50, 226-240.	3.1	3
26	Hybrid evolutionary oligopolies and the dynamics of corporate social responsibility. Journal of Economic Interaction and Coordination, 2020, , 1.	0.7	3
27	Examination of Portfolio Currency Risk Estimation by Means of LÃ©vy Models. Politicka Ekonomie, 2010, 58, 504-521.	0.2	3
28	Discrete multivariate F-transform of higher degree. , 2015, , .		2
29	The discontinuous Galerkin method for discretely observed Asian options. Mathematical Methods in the Applied Sciences, 2020, 43, 7726-7746.	2.3	2
30	How Do Limit Orders Affect the Disposition Effect on Highly Liquid Markets â€“ Experimental Finance Evidence. Journal of Behavioral Finance, 2023, 24, 290-302.	1.7	2
31	Disposition Effect in Currency Trading: an Evidence from Experimental Student Games. Revista De Cercetare Si Interventie Sociala, 2019, 64, 246-261.	0.2	2
32	Examination of selected improvement approaches to Monte Carlo simulation in option pricing. Politicka Ekonomie, 2008, 56, 772-794.	0.2	2
33	The impact of association measures within the portfolio dimensionality reduction problem. EkonomickÃ¡ Revue - Central European Review of Economic Issues, 2011, 14, 257-264.	0.1	2
34	Efficiency analysis of classic risk minimizing portfolios. , 2012, , .		1
35	Some implications of the moving average rule usage for portfolio trading. , 2015, , .		1
36	Examination of Market Risk Estimation Models via DEA Approach Modelling. Politicka Ekonomie, 2017, 65, 161-178.	0.2	1

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37	No-Arbitrage Condition of Option Implied Volatility and Bandwidth Selection. Anthropologist, 2014, 17, 751-755.	0.1	0
38	DG method for numerical option pricing under the merton short rate model. AIP Conference Proceedings, 2021, , .	0.4	0
39	Hybrid dynamics of multi-species resource exploitation. Decisions in Economics and Finance, 0, , 1.	1.8	0