

Tomas Tichy

List of Publications by Year in descending order

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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	How Do Limit Orders Affect the Disposition Effect on Highly Liquid Markets – Experimental Finance Evidence. <i>Journal of Behavioral Finance</i> , 2023, 24, 290-302.	1.7	2
2	DG method for numerical option pricing under the merton short rate model. <i>AIP Conference Proceedings</i> , 2021, , .	0.4	0
3	Network tail risk estimation in the European banking system. <i>Journal of Economic Dynamics and Control</i> , 2021, 127, 104125.	1.6	15
4	Theoretical and practical motivations for the use of the moving average rule in the stock market. <i>IMA Journal of Management Mathematics</i> , 2020, 31, 117-138.	1.6	8
5	Hybrid evolutionary oligopolies and the dynamics of corporate social responsibility. <i>Journal of Economic Interaction and Coordination</i> , 2020, , 1.	0.7	3
6	The discontinuous Galerkin method for discretely observed Asian options. <i>Mathematical Methods in the Applied Sciences</i> , 2020, 43, 7726-7746.	2.3	2
7	On the use of conditional expectation in portfolio selection problems. <i>Annals of Operations Research</i> , 2019, 274, 501-530.	4.1	11
8	DG method for pricing European options under Merton jump-diffusion model. , 2019, 64, 501-530.		7
9	Option pricing under the Kou jump-diffusion model: A DG approach. <i>AIP Conference Proceedings</i> , 2019, , .	0.4	5
10	Disposition Effect in Currency Trading: an Evidence from Experimental Student Games. <i>Revista De Cercetare Si Interventie Sociala</i> , 2019, 64, 246-261.	0.2	2
11	Portfolio selection strategy for fixed income markets with immunization on average. <i>Annals of Operations Research</i> , 2018, 260, 395-415.	4.1	13
12	Polynomial alias higher degree fuzzy transform of complex-valued functions. <i>Fuzzy Sets and Systems</i> , 2018, 342, 1-31.	2.7	12
13	DG framework for pricing European options under one-factor stochastic volatility models. <i>Journal of Computational and Applied Mathematics</i> , 2018, 344, 585-600.	2.0	12
14	DG method for numerical pricing of multi-asset Asian options—the case of optionsewline with floating strike. , 2017, 62, 171-195.		16
15	Implied volatility and state price density estimation: arbitrage analysis. <i>Computational Management Science</i> , 2017, 14, 559-583.	1.3	5
16	On the impact of conditional expectation estimators in portfolio theory. <i>Computational Management Science</i> , 2017, 14, 535-557.	1.3	9
17	DG method for the numerical pricing of two-asset European-style Asian options with fixed strike. , 2017, 62, 607-632.		5
18	Examination of Market Risk Estimation Models via DEA Approach Modelling. <i>Politicka Ekonomie</i> , 2017, 65, 161-178.	0.2	1

#	ARTICLE	IF	CITATIONS
19	Asymptotic stochastic dominance rules for sums of i.i.d. random variables. <i>Journal of Computational and Applied Mathematics</i> , 2016, 300, 432-448.	2.0	9
20	Asymptotic Multivariate Dominance: A Financial Application. <i>Methodology and Computing in Applied Probability</i> , 2016, 18, 1097-1115.	1.2	5
21	On the impact of various formulations of the boundary condition within numerical option valuation by DG method. <i>Filomat</i> , 2016, 30, 4253-4263.	0.5	13
22	On the impact of semidefinite positive correlation measures in portfolio theory. <i>Annals of Operations Research</i> , 2015, 235, 625-652.	4.1	14
23	Discrete multivariate F-transform of higher degree. , 2015, , .		2
24	Wrapper ANFIS-ICA method to do stock market timing and feature selection on the basis of Japanese Candlestick. <i>Expert Systems With Applications</i> , 2015, 42, 9221-9235.	7.6	48
25	Some implications of the moving average rule usage for portfolio trading. , 2015, , .		1
26	Portfolio Selection with Uncertainty Measures Consistent with Additive Shifts. <i>Prague Economic Papers</i> , 2015, 24, 3-16.	0.5	7
27	No-Arbitrage Condition of Option Implied Volatility and Bandwidth Selection. <i>Anthropologist</i> , 2014, 17, 751-755.	0.1	0
28	Discrete fuzzy transform of higher degree. , 2014, , .		10
29	Comparison of Mean-Risk Efficient Portfolios in Asia-Pacific Capital Markets. <i>Emerging Markets Finance and Trade</i> , 2014, 50, 226-240.	3.1	3
30	Acyclic Nucleoside Phosphonates Containing a Second Phosphonate Group Are Potent Inhibitors of 6-Oxopurine Phosphoribosyltransferases and Have Antimalarial Activity. <i>Journal of Medicinal Chemistry</i> , 2013, 56, 2513-2526.	6.4	59
31	Efficiency analysis of classic risk minimizing portfolios. , 2012, , .		1
32	An application of an n-dimensional fuzzy smoothing filter in financial modeling. , 2012, , .		4
33	Synthesis and antiviral activities of hexadecyloxypropyl prodrugs of acyclic nucleoside phosphonates containing guanine or hypoxanthine and a (S)-HPMP or PEE acyclic moiety. <i>European Journal of Medicinal Chemistry</i> , 2012, 55, 307-314.	5.5	10
34	New prodrugs of Adefovir and Cidofovir. <i>Bioorganic and Medicinal Chemistry</i> , 2011, 19, 3527-3539.	3.0	22
35	A smoothing filter based on fuzzy transform. <i>Fuzzy Sets and Systems</i> , 2011, 180, 69-97.	2.7	33
36	The impact of association measures within the portfolio dimensionality reduction problem. <i>Ekonomickı Revue - Central European Review of Economic Issues</i> , 2011, 14, 257-264.	0.1	2

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37	Examination of Portfolio Currency Risk Estimation by Means of L ² Models. Politicka Ekonomie, 2010, 58, 504-521.	0.2	3
38	Examination of selected improvement approaches to Monte Carlo simulation in option pricing. Politicka Ekonomie, 2008, 56, 772-794.	0.2	2
39	Hybrid dynamics of multi-species resource exploitation. Decisions in Economics and Finance, 0, , 1.	1.8	0