Pin Lyu

List of Publications by Year
in descending order

23 papers	363 citations	933447 10 h-index	794594 19 g-index
24 all docs	24 docs citations	24 times ranked	207 citing authors

#	Article	IF	Citations
1	High-order methods for the option pricing under multivariate rough volatility models. Computers and Mathematics With Applications, 2023, 139, 173-183.	2.7	1
2	A fast linearized numerical method for nonlinear time-fractional diffusion equations. Numerical Algorithms, 2021, 87, 381-408.	1.9	8
3	A fast implicit difference scheme for solving the generalized timeâ€“space fractional diffusion equations with variable coefficients. Numerical Methods for Partial Differential Equations, 2021, 37, 1136-1162.	3.6	19
4	Second-Order and Nonuniform Time-Stepping Schemes for Time Fractional Evolution Equations with Timeâ€“Space Dependent Coefficients. Journal of Scientific Computing, 2021, 89, 1.	2.3	6
5	A nonuniform L2 formula of Caputo derivative andÂits application to a fractional Benjaminâ€“Bonaâ€“Mahonyâ€type equation with nonsmooth solutions. Numerical Methods for Partial Differential Equations, 2020, 36, 579-600.	3.6	6
6	An efficient numerical method forq-fractional differential equations. Applied Mathematics Letters, 2020, 103, 106156.	2.7	5
7	A fast linearized finite difference method for the nonlinear multi-term time-fractional wave equation. Applied Numerical Mathematics, 2020, 151, 448-471.	2.1	41
8	An Efficient Second-Order Convergent Scheme for One-Side Space Fractional Diffusion Equations with Variable Coefficients. Communications on Applied Mathematics and Computation, 2020, 2, 215-239.	1.7	5
9	A study on a second order finite difference scheme for fractional advectionâ€“diffusion equations. Numerical Methods for Partial Differential Equations, 2019, 35, 493-508.	3.6	5
10	A High-Order Method with a Temporal Nonuniform Mesh for a Time-Fractional Benjaminâ€“Bonaâ€“Mahony Equation. Journal of Scientific Computing, 2019, 80, 1607-1628.	2.3	34
11	A graded scheme with bounded grading for a time-fractional Boussinesq type equation. Applied Mathematics Letters, 2019, 92, 35-40.	2.7	3
12	On a second order scheme for space fractional diffusion equations with variable coefficients. Applied Numerical Mathematics, 2019, 137, 34-48.	2.1	12
13	Unconditional Convergence in Maximum-Norm of a Second-Order Linearized Scheme for a Time-Fractional Burgers-Type Equation. Journal of Scientific Computing, 2018, 76, 1252-1273.	2.3	20
14	A linearized second-order finite difference scheme for time fractional generalized BBM equation. Applied Mathematics Letters, 2018, 78, 16-23.	2.7	7
15	A linearized second-order scheme for nonlinear time fractional Klein-Gordon type equations. Numerical Algorithms, 2018, 78, 485-511.	1.9	28
16	Second-order BDF time approximation for Riesz space-fractional diffusion equations. International Journal of Computer Mathematics, 2018, 95, 144-158.	1.8	21
17	A linearized and secondâ€order unconditionally convergent scheme for coupled time fractional Kleinâ€Gordonâ€SchrÃ¶dinger equation. Numerical Methods for Partial Differential Equations, 2018, 34, 2153-2179.	3.6	9
18	Stability of fully discrete schemes with interpolation-type fractional formulas for distributed-order subdiffusion equations. Numerical Algorithms, 2017, 75, 845-878.	1.9	21

#	Article	IF	Citations
19	Highâ€order compact schemes for fractional differential equations with mixed derivatives. Numerical Methods for Partial Differential Equations, 2017, 33, 2141-2158.	3.6	1
20	On numerical contour integral method for fractional diffusion equations with variable coefficients. Applied Mathematics Letters, 2017, 64, 137-142.	2.7	3
21	A Finite Difference Method for Boundary Value Problems of a Caputo Fractional Differential Equation. East Asian Journal on Applied Mathematics, 2017, 7, 752-766.	0.9	2
22	High order finite difference method for time-space fractional differential equations with Caputo and Riemann-Liouville derivatives. Numerical Algorithms, 2016, 72, 195-210.	1.9	64
23	A Compact Difference Scheme for Fractional Sub-diffusion Equations with the Spatially Variable Coefficient Under Neumann Boundary Conditions. Journal of Scientific Computing, 2016, 66, 725-739.	2.3	42