Cornelis W Oosterlee

List of Publications by Year
in descending order

202 papers	4,996 citations	117571 34 h-index	128225 60 g-index
208 all docs	208 docs citations	208 times ranked	1619 citing authors

#	Article	IF	Citations
1	The Seven-League Scheme: Deep Learning for Large Time Step Monte Carlo Simulations of Stochastic Differential Equations. Risks, 2022, 10, 47.	1.3	5
2	Relevance of Wrong-Way Risk in Funding Valuation Adjustments. Finance Research Letters, 2022, 49, 103091.	3.4	1
3	Portfolio risk and the quantum majorization of correlation matrices. IMA Journal of Management Mathematics, 2021, 32, 257-282.	1.1	2
4	Total value adjustment for a stochastic volatility model. A comparison with the Black–Scholes model. Applied Mathematics and Computation, 2021, 391, 125489.	1.4	3
5	A computational approach to hedging Credit Valuation Adjustment in a jump-diffusion setting. Applied Mathematics and Computation, 2021, 391, 125671.	1.4	0
6	On high-order schemes for tempered fractional partial differential equations. Applied Numerical Mathematics, 2021, 165, 459-481.	1.2	3
7	Reduced order modeling for parameterized time-dependent PDEs using spatially and memory aware deep learning. Journal of Computational Science, 2021, 53, 101408.	1.5	21
8	Deep learning for CVA computations of large portfolios of financial derivatives. Applied Mathematics and Computation, 2021, 409, 126399.	1.4	3
9	A deep learning approach for computations of exposure profiles for high-dimensional Bermudan options. Applied Mathematics and Computation, 2021, 408, 126332.	1.4	7
10	Valuation of electricity storage contracts using the COS method. Applied Mathematics and Computation, 2021, 410, 126416.	1.4	1
11	On a Multigrid Method for Tempered Fractional Diffusion Equations. Fractal and Fractional, 2021, 5, 145.	1.6	3
12	Financial Option Valuation by Unsupervised Learning with Artificial Neural Networks. Mathematics, 2021, 9, 46.	1.1	7
13	A parametric acceleration of multilevel Monte Carlo convergence for nonlinear variably saturated flow. Computational Geosciences, 2020, 24, 311-331.	1.2	4
14	Machine Learning to Compute Implied Volatility from European/American Options Considering Dividend Yield. Proceedings (mdpi), 2020, 54, 61.	0.2	1
15	COLLOCATING VOLATILITY: A COMPETITIVE ALTERNATIVE TO STOCHASTIC LOCAL VOLATILITY MODELS. International Journal of Theoretical and Applied Finance, 2020, 23, 2050038.	0.2	0
16	An SGBM-XVA demonstrator: a scalable Python tool for pricing XVA. Journal of Mathematics in Industry, 2020, 10, .	0.7	1
17	Lorenz-generated bivariate Archimedean copulas. Dependence Modeling, 2020, 8, 186-209.	0.2	2
18	Numerical techniques for the Heston collocated volatility model. Journal of Computational Finance, 2020, , .	0.3	0

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19	The stochastic collocation Monte Carlo sampler: highly efficient sampling from 'expensive' distributions. Quantitative Finance, 2019, 19, 339-356.	0.9	18
20	Model-free stochastic collocation for an arbitrage-free implied volatility: Part I. Decisions in Economics and Finance, 2019, 42, 679-714.	1.1	3
21	Generalization in fully-connected neural networks for time series forecasting. Journal of Computational Science, 2019, 36, 101020.	1.5	21
22	Stochastic grid bundling method for backward stochastic differential equations. International Journal of Computer Mathematics, 2019, 96, 2272-2301.	1.0	8
23	Pricing Options and Computing Implied Volatilities using Neural Networks. Risks, 2019, 7, 16.	1.3	71
24	Rolling Adjoints: Fast Greeks along Monte Carlo scenarios for early-exercise options. Journal of Computational Science, 2019, 33, 95-112.	1.5	8
25	Model-Free Stochastic Collocation for an Arbitrage-Free Implied Volatility, Part II. Risks, 2019, 7, 30.	1.3	3
26	On Local Fourier Analysis of Multigrid Methods for PDEs with Jumping and Random Coefficients. SIAM Journal of Scientific Computing, 2019, 41, A1385-A1413.	1.3	15
27	Approximation of insurance liability contracts using radial basis functions. International Journal of Computer Mathematics, 2019, 96, 2245-2271.	1.0	1
28	Portfolio Risk and the Quantum Majorization of Correlation Matrices. SSRN Electronic Journal, 2019, , .	0.4	2
29	A neural network-based framework for financial model calibration. Journal of Mathematics in Industry, 2019, 9, .	0.7	36
30	BENCHOP – SLV: the BENCHmarking project in Option Pricing – Stochastic and Local Volatility problems. International Journal of Computer Mathematics, 2019, 96, 1910-1923.	1.0	8
31	Quantifying credit portfolio losses under multi-factor models. International Journal of Computer Mathematics, 2019, 96, 2135-2156.	1.0	1
32	Efficient Computation of Various Valuation Adjustments Under Local Lévy Models. SIAM Journal on Financial Mathematics, 2018, 9, 251-273.	0.7	14
33	The COS method for option valuation under the SABR dynamics. International Journal of Computer Mathematics, 2018, 95, 444-464.	1.0	3
34	Monolithic multigrid method for the coupled Stokes flow and deformable porous medium system. Journal of Computational Physics, 2018, 353, 148-168.	1.9	9
35	On the data-driven COS method. Applied Mathematics and Computation, 2018, 317, 68-84.	1.4	13
36	From Concentration Profiles to Concentration Maps. New tools for the study of loss distributions. Insurance: Mathematics and Economics, 2018, 78, 13-29.	0.7	10

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37	Between â„™ and â„š: The â„™â„š Measure for Pricing in Asset Liability Management. Journal of Risk and Financial Management, 2018, 11, 67.	1.1	5
38	Uncertainty quantification and Heston model. Journal of Mathematics in Industry, 2018, 8, .	0.7	2
39	A multigrid multilevel Monte Carlo method for transport in the Darcyâ€"Stokes system. Journal of Computational Physics, 2018, 371, 382-408.	1.9	20
40	On the wavelet-based SWIFT method for backward stochastic differential equations. IMA Journal of Numerical Analysis, 2018, 38, 1051-1083.	1.5	6
41	EXTENDING THE BEM FOR ELASTIC CONTACT PROBLEMS BEYOND THE HALF-SPACE APPROACH. Mathematical Modelling and Analysis, 2017, 21, 119-141.	0.7	9
42	Accurate and Robust Numerical Methods for the Dynamic Portfolio Management Problem. Computational Economics, 2017, 49, 433-458.	1.5	9
43	Pricing early-exercise and discrete barrier options by Shannon wavelet expansions. Numerische Mathematik, 2017, 136, 1035-1070.	0.9	19
44	Pricing Bermudan options under local LÃ©vy models with default. Journal of Mathematical Analysis and Applications, 2017, 450, 929-953.	0.5	7
45	On an efficient multiple time step Monte Carlo simulation of the SABR model. Quantitative Finance, 2017, 17, 1549-1565.	0.9	19
46	A novel Monte Carlo approach to hybrid local volatility models. Quantitative Finance, 2017, 17, 1347-1366.	0.9	7
47	Two-dimensional Shannon wavelet inverse Fourier technique for pricing European options. Applied Numerical Mathematics, 2017, 117, 115-138.	1.2	16
48	On an Uzawa smoother in multigrid for poroelasticity equations. Numerical Linear Algebra With Applications, 2017, 24, e2074.	0.9	23
49	On a multigrid method for the coupled Stokes and porous media flow problem. AIP Conference Proceedings, 2017, , .	0.3	1
50	ON ROBUST MULTI-PERIOD PRE-COMMITMENT AND TIME-CONSISTENT MEAN-VARIANCE PORTFOLIO OPTIMIZATION. International Journal of Theoretical and Applied Finance, 2017, 20, 1750049.	0.2	8
51	On a one time-step Monte Carlo simulation approach of the SABR model: Application to European options. Applied Mathematics and Computation, 2017, 293, 461-479.	1.4	23
52	COMPUTING CREDIT VALUATION ADJUSTMENT FOR BERMUDAN OPTIONS WITH WRONG WAY RISK. International Journal of Theoretical and Applied Finance, 2017, 20, 1750056.	0.2	2
53	Uzawa Smoother in Multigrid for the Coupled Porous Medium and Stokes Flow System. SIAM Journal of Scientific Computing, 2017, 39, S633-S661.	1.3	15
54	Modern Monte Carlo Methods and GPU Computing. Mathematics in Industry, 2017, , 465-476.	0.1	1

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55	A MULTIGRID MULTILEVEL MONTE CARLO METHOD USING HIGH-ORDER FINITE-VOLUME SCHEME FOR LOGNORMAL DIFFUSION PROBLEMS. , 2017, 7, 57-81.		6
56	A Highly Efficient Pricing Method for European-Style Options Based on Shannon Wavelets. Trends in Mathematics, 2017, , 127-131.	0.1	0
57	Efficient Multiple Time-Step Simulation of the SABR Model. Mathematics in Industry, 2017, , 145-152.	0.1	0
58	A Highly Efficient Numerical Method for the SABR Model. Mathematics in Industry, 2017, , 253-263.	0.1	0
59	Bermudan Option Valuation Under State-Dependent Models. Springer Proceedings in Mathematics and Statistics, 2017, , 127-138.	0.1	0
60	On Pre-Commitment Aspects of a Time-Consistent Strategy for a Mean-Variance Investor. SSRN Electronic Journal, 2016, , .	0.4	0
61	Wrong Way Risk Modeling and Computation in Credit Valuation Adjustment for European and Bermudan Options. SSRN Electronic Journal, 2016, , .	0.4	0
62	Counterparty Credit Exposures for Interest Rate Derivatives using the Stochastic Grid Bundling Method. Applied Mathematical Finance, 2016, 23, 175-196.	0.8	15
63	A Highly Efficient Shannon Wavelet Inverse Fourier Technique for Pricing European Options. SIAM Journal of Scientific Computing, 2016, 38, B118-B143.	1.3	52
64	On the robustness of ILU smoothers on triangular grids. Applied Numerical Mathematics, 2016, 106, 37-52.	1.2	4
65	On pre-commitment aspects of a time-consistent strategy for a mean-variance investor. Journal of Economic Dynamics and Control, 2016, 70, 178-193.	0.9	26
66	Fast and accurate exercise policies for Bermudan swaptions in the LIBOR market model. International Journal of Financial Engineering, 2016, 03, 1650005.	0.2	4
67	Reduction of computing time for least-squares migration based on the Helmholtz equation by graphics processing units. Computational Geosciences, 2016, 20, 297-315.	1.2	5
68	Multi-period mean–variance portfolio optimization based on Monte-Carlo simulation. Journal of Economic Dynamics and Control, 2016, 64, 23-38.	0.9	50
69	Numerical Fourier method and second-order Taylor scheme for backward SDEs in finance. Applied Numerical Mathematics, 2016, 103, 1-26.	1.2	26
70	Efficient numerical Fourier methods for coupled forward–backward SDEs. Journal of Computational and Applied Mathematics, 2016, 296, 593-612.	1.1	18
71	From arbitrage to arbitrage-free implied volatilities. Journal of Computational Finance, 2016, , .	0.3	5
72	Efficient computation of exposure profiles on real-world and risk-neutral scenarios for Bermudan swaptions. Journal of Computational Finance, 2016, 20, 139-172.	0.3	14

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73	On a GPU Acceleration of the Stochastic Grid Bundling Method. Mathematics in Industry, 2016, , 207-216.	0.1	0
74	Multigrid method for nonlinear poroelasticity equations. Computing and Visualization in Science, 2015, 17, 255-265.	1.2	12
75	THE TIME-DEPENDENT FX-SABR MODEL: EFFICIENT CALIBRATION BASED ON EFFECTIVE PARAMETERS. International Journal of Theoretical and Applied Finance, 2015, 18, 1550042.	0.2	3
76	A Highly Efficient Shannon Wavelet Inverse Fourier Technique for Pricing European Options. SSRN Electronic Journal, 2015, , .	0.4	0
77	Pricing Early-Exercise and Discrete Barrier Options by Shannon Wavelet Expansions. SSRN Electronic Journal, 2015, , .	0.4	2
78	GPU acceleration of the stochastic grid bundling method for early-exercise options. International Journal of Computer Mathematics, 2015, 92, 2433-2454.	1.0	11
79	Pricing Bermudan options under Merton jump-diffusion asset dynamics. International Journal of Computer Mathematics, 2015, 92, 2406-2432.	1.0	14
80	A fast nonlinear conjugate gradient based method for 3D concentrated frictional contact problems. Journal of Computational Physics, 2015, 288, 86-100.	1.9	17
81	A Fourier Cosine Method for an Efficient Computation of Solutions to BSDEs. SIAM Journal of Scientific Computing, 2015, 37, A859-A889.	1.3	50
82	BENCHOP â€“ The BENCHmarking project in option pricing. International Journal of Computer Mathematics, 2015, 92, 2361-2379.	1.0	51
83	The Stochastic Grid Bundling Method: Efficient pricing of Bermudan options and their Greeks. Applied Mathematics and Computation, 2015, 269, 412-431.	1.4	66
84	On the application of spectral filters in a Fourier option pricing technique. Journal of Computational Finance, 2015, 19, 75-106.	0.3	40
85	Numerical Fourier Method and Second-Order Taylor Scheme for Backward SDEs in Finance. SSRN Electronic Journal, 2014, , .	0.4	3
86	Efficient Computation of Exposure Profiles for Counterparty Credit Risk. SSRN Electronic Journal, 2014, , .	0.4	5
87	THE HESTON STOCHASTIC-LOCAL VOLATILITY MODEL: EFFICIENT MONTE CARLO SIMULATION. International Journal of Theoretical and Applied Finance, 2014, 17, 1450045.	0.2	47
88	EFFICIENT COMPUTATION OF EXPOSURE PROFILES FOR COUNTERPARTY CREDIT RISK. International Journal of Theoretical and Applied Finance, 2014, 17, 1450024.	0.2	19
89	Closing the performance gap between an iterative frequency-domain solver and an explicit time-domain scheme for 3D migration on parallel architectures. Geophysics, 2014, 79, S47-S61.	1.4	10
90	Multigrid with FFT smoother for a simplified 2D frictional contact problem. Numerical Linear Algebra With Applications, 2014, 21, 256-274.	0.9	3

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91	Acceleration of option pricing technique on graphics processing units. Concurrency Computation Practice and Experience, 2014, 26, 1626-1639.	1.4	5
92	Pricing of early-exercise Asian options under Lévy processes based on Fourier cosine expansions. Applied Numerical Mathematics, 2014, 78, 14-30.	1.2	19
93	Decision-support tool for assessing future nuclear reactor generation portfolios. Energy Economics, 2014, 44, 99-112.	5.6	10
94	A Simple and Efficient Segregated Smoother for the Discrete Stokes Equations. SIAM Journal of Scientific Computing, 2014, 36, A1187-A1206.	1.3	31
95	A FULL MULTIGRID METHOD FOR LINEAR COMPLEMENTARITY PROBLEMS ARISING FROM ELASTIC NORMAL CONTACT PROBLEMS. Mathematical Modelling and Analysis, 2014, 19, 216-240.	0.7	7
96	Efficient VaR and Expected Shortfall computations for nonlinear portfolios within the delta-gamma approach. Applied Mathematics and Computation, 2014, 244, 16-31.	1.4	20
97	Valuing modular nuclear power plants in finite time decision horizon. Energy Economics, 2013, 36, 625-636.	5.6	11
98	Construction strategies and lifetime uncertainties for nuclear projects: A real option analysis. Nuclear Engineering and Design, 2013, 265, 319-329.	0.8	10
99	Pricing inflation products with stochastic volatility and stochastic interest rates. Insurance: Mathematics and Economics, 2013, 52, 286-299.	0.7	11
100	Efficient Pricing of European-Style Asian Options under Exponential Lévy Processes Based on Fourier Cosine Expansions. SIAM Journal on Financial Mathematics, 2013, 4, 399-426.	0.7	76
101	Analysis of an affine version of the Heston–Hull–White option pricing partial differential equation. Applied Numerical Mathematics, 2013, 72, 143-159.	1.2	9
102	Fast solvers for simulation, inversion, and control of wave propagation problems. Numerical Linear Algebra With Applications, 2013, 20, 539-540.	0.9	0
103	On the Fourier cosine series expansion method for stochastic control problems. Numerical Linear Algebra With Applications, 2013, 20, 598-625.	0.9	15
104	Robust Pricing of European Options with Wavelets and the Characteristic Function. SIAM Journal of Scientific Computing, 2013, 35, B1055-B1084.	1.3	49
105	Efficient portfolio valuation incorporating liquidity risk. Quantitative Finance, 2013, 13, 1575-1586.	0.9	7
106	An efficient pricing algorithm for swing options based on Fourier cosine expansions. Journal of Computational Finance, 2013, 16, 3-34.	0.3	18
107	Computational methods for PDEs in finance. International Journal of Computer Mathematics, 2012, 89, 1093-1093.	1.0	0
108	Pricing high-dimensional Bermudan options using the stochastic grid method. International Journal of Computer Mathematics, 2012, 89, 1186-1211.	1.0	26

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109	A LOW-BIAS SIMULATION SCHEME FOR THE SABR STOCHASTIC VOLATILITY MODEL. International Journal of Theoretical and Applied Finance, 2012, 15, 1250016.	0.2	43
110	Two-Dimensional Fourier Cosine Series Expansion Method for Pricing Financial Options. SIAM Journal of Scientific Computing, 2012, 34, B642-B671.	1.3	93
111	On Cross-Currency Models with Stochastic Volatility and Correlated Interest Rates. Applied Mathematical Finance, 2012, 19, 1-35.	0.8	47
112	Extension of stochastic volatility equity models with the Hull–White interest rate process. Quantitative Finance, 2012, 12, 89-105.	0.9	65
113	Efficient pricing of commodity options with early-exercise under the Ornstein–Uhlenbeck process. Applied Numerical Mathematics, 2012, 62, 91-111.	1.2	12
114	An ENO-Based Method for Second-Order Equations and Application to the Control of Dike Levels. Journal of Scientific Computing, 2012, 50, 462-492.	1.1	6
115	Fourier Cosine Expansions and Put–Call Relations for Bermudan Options. Springer Proceedings in Mathematics, 2012, , 323-350.	0.5	5
116	An equity–interest rate hybrid model with stochastic volatility and the interest rate smile. Journal of Computational Finance, 2012, 15, 45-77.	0.3	12
117	A Projected Algebraic Multigrid Method for Linear Complementarity Problems. Numerical Mathematics, 2012, 5, 85-98.	0.6	9
118	Saddlepoint Approximations for Expectations and an Application to CDO Pricing. SIAM Journal on Financial Mathematics, 2011, 2, 692-714.	0.7	13
119	On the Heston Model with Stochastic Interest Rates. SIAM Journal on Financial Mathematics, 2011, 2, 255-286.	0.7	180
120	A Fourier-Based Valuation Method for Bermudan and Barrier Options under Heston's Model. SIAM Journal on Financial Mathematics, 2011, 2, 439-463.	0.7	114
121	GPU implementation of a Helmholtz Krylov solver preconditioned by a shifted Laplace multigrid method. Journal of Computational and Applied Mathematics, 2011, 236, 281-293.	1.1	26
122	Special issue in computing and visualization in science (CVS) related to the European Multigrid conference, EMG 2010. Computing and Visualization in Science, 2011, 14, 1-1.	1.2	0
123	Special issue in computing and visualization in science (CVS), related to the European multigrid conference, EMG 2010. Computing and Visualization in Science, 2011, 14, 49-49.	1.2	0
124	Local Fourier analysis for multigrid with overlapping smoothers applied to systems of PDEs. Numerical Linear Algebra With Applications, 2011, 18, 751-774.	0.9	52
125	The affine Heston model with correlated Gaussian interest rates for pricing hybrid derivatives. Quantitative Finance, 2011, 11, 1647-1663.	0.9	21
126	Generalized beta regression models for random loss-given-default. Journal of Credit Risk, 2011, 7, 45-70.	0.2	21

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127	A geometric multigrid method based on L-shaped coarsening for PDEs on stretched grids. Numerical Linear Algebra With Applications, 2010, 17, 871-894.	0.9	7
128	ANALYTICAL APPROXIMATION TO CONSTANT MATURITY SWAP CONVEXITY CORRECTIONS IN A MULTI-FACTOR SABR MODEL. International Journal of Theoretical and Applied Finance, 2010, 13, 1019-1046.	0.2	6
129	Accuracy Measures and Fourier Analysis for the Full Multigrid Algorithm. SIAM Journal of Scientific Computing, 2010, 32, 3108-3129.	1.3	7
130	Fast Valuation and Calibration of Credit Default Swaps Under Levy Dynamics. SSRN Electronic Journal, 2009, , .	0.4	1
131	A multigrid–based shifted Laplacian preconditioner for a fourth€order Helmholtz discretization. Numerical Linear Algebra With Applications, 2009, 16, 603-626.	0.9	37
132	Pricing early-exercise and discrete barrier options by fourier-cosine series expansions. Numerische Mathematik, 2009, 114, 27-62.	0.9	239
133	Nonnegative matrix factorization of a correlation matrix. Linear Algebra and Its Applications, 2009, 431, 334-349.	0.4	5
134	Adaptive integration for multi-factor portfolio credit loss models. Journal of Computational and Applied Mathematics, 2009, 231, 506-516.	1.1	2
135	A Novel Pricing Method for European Options Based on Fourier-Cosine Series Expansions. SIAM Journal of Scientific Computing, 2009, 31, 826-848.	1.3	552
136	Option pricing with COS method on graphics processing units. , 2009, , .		6
137	A stabilized difference scheme for deformable porous media and its numerical resolution by multigrid methods. Computing and Visualization in Science, 2008, 11, 67-76.	1.2	22
138	Numerical performance of a parallel solution method for a heterogeneous 2D Helmholtz equation. Computing and Visualization in Science, 2008, 11, 139-146.	1.2	4
139	Distributive smoothers in multigrid for problems with dominating grad€"div operators. Numerical Linear Algebra With Applications, 2008, 15, 661-683.	0.9	19
140	Multigrid relaxation methods for systems of saddle point type. Applied Numerical Mathematics, 2008, 58, 1933-1950.	1.2	23
141	On coordinate transformation and grid stretching for sparse grid pricing of basket options. Journal of Computational and Applied Mathematics, 2008, 222, 193-209.	1.1	42
142	Algebraic Multigrid Solvers for Complex-Valued Matrices. SIAM Journal of Scientific Computing, 2008, 30, 1548-1571.	1.3	28
143	A Fast and Accurate FFT-Based Method for Pricing Early-Exercise Options under Lévy Processes. SIAM Journal of Scientific Computing, 2008, 30, 1678-1705.	1.3	193
144	Multigrid for High-Dimensional Elliptic Partial Differential Equations on Non-equidistant Grids. SIAM Journal of Scientific Computing, 2007, 29, 1613-1636.	1.3	20

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145	Accurate Evaluation of European and American Options Under the CGMY Process. SIAM Journal of Scientific Computing, 2007, 29, 93-117.	1.3	47
146	On American Options Under the Variance Gamma Process. Applied Mathematical Finance, 2007, 14, 131-152.	0.8	40
147	Efficient *d*-multigrid preconditioners for sparse-grid solution of high-dimensional partial differential equations. International Journal of Computer Mathematics, 2007, 84, 1131-1149.	1.0	4
148	An efficient multigrid solver for a reformulated version of the poroelasticity system. Computer Methods in Applied Mechanics and Engineering, 2007, 196, 1447-1457.	3.4	19
149	A parallel multigrid-based preconditioner for the 3D heterogeneous high-frequency Helmholtz equation. Journal of Computational Physics, 2007, 224, 431-448.	1.9	71
150	Computation of risk contribution in the Vasicek portfolio credit loss model. Proceedings in Applied Mathematics and Mechanics, 2007, 7, 1081103-1081104.	0.2	0
151	Higher-order saddlepoint approximations in the Vasicek portfolio credit loss model. Journal of Computational Finance, 2007, 11, 93-113.	0.3	22
152	A Novel Multigrid Based Preconditioner For Heterogeneous Helmholtz Problems. SIAM Journal of Scientific Computing, 2006, 27, 1471-1492.	1.3	233
153	Comparison of multigrid and incomplete LU shifted-Laplace preconditioners for the inhomogeneous Helmholtz equation. Applied Numerical Mathematics, 2006, 56, 648-666.	1.2	64
154	A new iterative solver for the time-harmonic wave equation. Geophysics, 2006, 71, E57-E63.	1.4	55
155	Multigrid Methods for the Stokes System. Computing in Science and Engineering, 2006, 8, 34-43.	1.2	32
156	Highly accurate evaluation of European and American options under the Variance Gamma process. Journal of Computational Finance, 2006, 10, 21-42.	0.3	27
157	Numerical valuation of options with jumps in the underlying. Applied Numerical Mathematics, 2005, 53, 1-18.	1.2	137
158	TVD, WENO and blended BDF discretizations for Asian options. Computing and Visualization in Science, 2004, 6, 131-138.	1.2	12
159	An Efficient Multigrid Solver based on Distributive Smoothing for Poroelasticity Equations. Computing (Vienna/New York), 2004, 73, 99-119.	3.2	18
160	A systematic comparison of coupled and distributive smoothing in multigrid for the poroelasticity system. Numerical Linear Algebra With Applications, 2004, 11, 93-113.	0.9	32
161	On a class of preconditioners for solving theÂHelmholtz equation. Applied Numerical Mathematics, 2004, 50, 409-425.	1.2	195
162	A Genetic Search for Optimal Multigrid Components Within a Fourier Analysis Setting. SIAM Journal of Scientific Computing, 2003, 24, 924-944.	1.3	10

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163	On Three-Grid Fourier Analysis for Multigrid. SIAM Journal of Scientific Computing, 2001, 23, 651-671.	1.3	47
164	Geometric multigrid with applications to computational fluid dynamics. Journal of Computational and Applied Mathematics, 2001, 128, 311-334.	1.1	104
165	Error analysis for a potential problem on locally refined grids. Numerische Mathematik, 2000, 86, 539-563.	0.9	6
166	Fourier Analysis of GMRES(m) Preconditioned by Multigrid. SIAM Journal of Scientific Computing, 2000, 22, 582-603.	1.3	24
167	Krylov Subspace Acceleration of Nonlinear Multigrid with Application to Recirculating Flows. SIAM Journal of Scientific Computing, 2000, 21, 1670-1690.	1.3	67
168	Multigrid Line Smoothers for Higher Order Upwind Discretizations of Convection-Dominated Problems. Journal of Computational Physics, 1998, 139, 274-307.	1.9	49
169	An Evaluation of Parallel Multigrid as a Solver and a Preconditioner for Singularly Perturbed Problems. SIAM Journal of Scientific Computing, 1998, 19, 87-110.	1.3	49
170	Flexible Multiple Semicoarsening for Three-Dimensional Singularly Perturbed Problems. SIAM Journal of Scientific Computing, 1998, 19, 1646-1666.	1.3	31
171	A GMRES-Based Plane Smoother in Multigrid to Solve 3D Anisotropic Fluid Flow Problems. Journal of Computational Physics, 1997, 130, 41-53.	1.9	28
172	Real applications on the new parallel system NEC Cenju-3. Parallel Computing, 1996, 22, 131-148.	1.3	7
173	On the Robustness of a Multiple Semi€coarsened Grid Method. ZAMM Zeitschrift Fur Angewandte Mathematik Und Mechanik, 1995, 75, 251-257.	0.9	7
174	The convergence of parallel multiblock multigrid methods. Applied Numerical Mathematics, 1995, 19, 115-128.	1.2	27
175	Benchmark solutions for the incompressible Navier-Stokes equations in general co-ordinates on staggered grids. International Journal for Numerical Methods in Fluids, 1993, 17, 301-321.	0.9	58
176	A multigrid method for an invariant formulation of the incompressible navier€"stokes equations in general Co€ordinates. Communications in Applied Numerical Methods, 1992, 8, 721-734.	0.5	15
177	Invariant discretization of the incompressible Navier-Stokes equations in boundary fitted co-ordinates. International Journal for Numerical Methods in Fluids, 1992, 15, 411-426.	0.9	47
178	A Fast and Accurate FFT-Based Method for Pricing Early-Exercise Options Under Levy Processes. SSRN Electronic Journal, 0, , .	0.4	22
179	On Cross-Currency Models with Stochastic Volatility and Correlated Interest Rates. SSRN Electronic Journal, 0, , .	0.4	7
180	Calibration and Monte Carlo Pricing of the SABR-Hull-White Model for Long-Maturity Equity Derivatives. SSRN Electronic Journal, 0, , .	0.4	1

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181	On the Application of Spectral Filters in a Fourier Option Pricing Technique. SSRN Electronic Journal, 0, , .	0.4	7
182	Efficient VAR and Expected Shortfall Computations for Non-Linear Portfolios within the Delta-Gamma Approach. SSRN Electronic Journal, 0, , .	0.4	0
183	The Stochastic Collocation Monte Carlo Sampler: Highly Efficient Sampling from 'Expensive' Distributions. SSRN Electronic Journal, 0, , .	0.4	5
184	The Time-Dependent FX-SABR Model: Efficient Calibration based on Effective Parameters. SSRN Electronic Journal, 0, , .	0.4	2
185	On an Efficient Multiple Time-Step Monte Carlo Simulation of the SABR Model. SSRN Electronic Journal, 0, , .	0.4	0
186	A Novel Monte Carlo Approach to Hybrid Local Volatility Models. SSRN Electronic Journal, 0, , .	0.4	1
187	Multidimensional Shannon Wavelet Inverse Fourier Technique for Pricing Financial European Options. SSRN Electronic Journal, 0, , .	0.4	1
188	Quantifying Credit Portfolio Losses Under Multi-Factor Models. SSRN Electronic Journal, 0, , .	0.4	0
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