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List of Publications by Year
in descending order

16 papers	**163** citations	1478505 **6** h-index	1125743 **13** g-index
16 all docs	**16** docs citations	**16** times ranked	**95** citing authors

#	Article	IF	Citations
1	A robust and accurate finite difference method for a generalized Black–Scholes equation. Journal of Computational and Applied Mathematics, 2011, 235, 3728-3733.	2.0	74
2	A robust finite difference scheme for pricing American put options with Singularity-Separating method. Numerical Algorithms, 2010, 53, 497-510.	1.9	17
3	A SMALL-WORLD AND SCALE-FREE NETWORK GENERATED BY SIERPINSKI TETRAHEDRON. Fractals, 2016, 24, 1650001.	3.7	15
4	A posteriori error analysis for a fractional differential equation. International Journal of Computer Mathematics, 2017, 94, 1185-1195.	1.8	14
5	A Second-Order Difference Scheme for the Penalized Black–Scholes Equation Governing American Put Option Pricing. Computational Economics, 2012, 40, 49-62.	2.6	9
6	SCALE-FREE AND SMALL-WORLD PROPERTIES OF VAF FRACTAL NETWORKS. Fractals, 2016, 24, 1650033.	3.7	6
7	Exponential Time Integration and Second-Order Difference Scheme for a Generalized Black-Scholes Equation. Journal of Applied Mathematics, 2012, 2012, 1-12.	0.9	5
8	A Finite Difference Scheme for Pricing American Put Options under Kou's Jump-Diffusion Model. Journal of Function Spaces and Applications, 2013, 2013, 1-11.	0.5	5
9	An Alternating-Direction Implicit Difference Scheme for Pricing Asian Options. Journal of Applied Mathematics, 2013, 2013, 1-8.	0.9	4
10	A high-order finite difference scheme for a singularly perturbed fourth-order ordinary differential equation. International Journal of Computer Mathematics, 2018, 95, 1806-1819.	1.8	4
11	A uniformly convergent hybrid difference scheme for a system of singularly perturbed initial value problems. International Journal of Computer Mathematics, 2020, 97, 1058-1086.	1.8	4
12	Cartan connections for CR manifolds. Manuscripta Mathematica, 2007, 122, 245-264.	0.6	2
13	A robust upwind difference scheme for pricing perpetual American put options under stochastic volatility. International Journal of Computer Mathematics, 2012, 89, 1135-1144.	1.8	2
14	A Robust Spline Collocation Method for Pricing American Put Options. Discrete Dynamics in Nature and Society, 2019, 2019, 1-11.	0.9	2
15	On the hybrid finite difference scheme for a singularly perturbed Riccati equation. Numerical Algorithms, 2016, 71, 417-436.	1.9	0
16	An efficient numerical method for pricing a Russian option with a finite time horizon. International Journal of Computer Mathematics, 2021, 98, 2025-2039.	1.8	0