Daniel Z Zanger

List of Publications by Year
in descending order

9 papers	118 citations	1684188 5 h-index	1720034 7 g-index
9 all docs	9 docs citations	9 times ranked	57 citing authors

#	Article	IF	Citations
1	Quantitative error estimates for a least-squares Monte Carlo algorithm for American option pricing. Finance and Stochastics, 2013, 17, 503-534.	1.1	36
2	The Inhomogeneous Neumann Problem in Lipschitz Domains. Communications in Partial Differential Equations, 2000, 25, 1771-1808.	2.2	34
3	CONVERGENCE OF A LEASTâ€SQUARES MONTE CARLO ALGORITHM FOR AMERICAN OPTION PRICING WITH DEPENDENT SAMPLE DATA. Mathematical Finance, 2018, 28, 447-479.	1.8	19
4	Convergence of a Leastâ€Squares Monte Carlo Algorithm for Bounded Approximating Sets. Applied Mathematical Finance, 2009, 16, 123-150.	1.2	17
5	General Error Estimates for the Longstaffâ€"Schwartz Least-Squares Monte Carlo Algorithm. Mathematics of Operations Research, 2020, 45, 923-946.	1.3	7
6	Concentration of measure and cluster analysis. Statistics and Probability Letters, 2003, 65, 65-70.	0.7	4
7	Security of Random Output Perturbation for Statistical Databases. Lecture Notes in Computer Science, 2012, , 241-256.	1.3	1
8	Interpolation of the extended Boolean retrieval model. Information Processing and Management, 2002, 38, 743-748.	8.6	0
9	Talagrandâ€™s inductive method and isoperimetric inequalities involving random sets. Statistics and Probability Letters, 2008, 78, 861-868.	0.7	0