Xiaoping Lu

List of Publications by Citations

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28 papers	219 citations	8 h-index	14 g-index
32 ext. papers	255 ext. citations	2.3 avg, IF	3.48 L-index

#	Paper	IF	Citations
28	Solving linear diffusion equations with the dual reciprocity method in Laplace space. *Engineering Analysis With Boundary Elements*, **1994**, 13, 1-10	2.6	60
27	A new exact solution for pricing European options in a two-state regime-switching economy. *Computers and Mathematics With Applications*, **2012**, 64, 2744-2755	2.7	34
26	A subregion DRBEM formulation for the dynamic analysis of two-dimensional cracks. *Mathematical and Computer Modelling*, **2006**, 43, 76-88		14
25	A combination of LTDRM and ATPS in solving diffusion problems. *Engineering Analysis With Boundary Elements*, **1998**, 21, 285-289	2.6	13
24	A new subregion boundary element technique based on the domain decomposition method. *Engineering Analysis With Boundary Elements*, **2005**, 29, 944-952	2.6	13
23	Semi-analytic valuation of stock loans with finite maturity. *Communications in Nonlinear Science and Numerical Simulation*, **2015**, 27, 206-215	3.7	12
22	The sinusoidal crack. *Engineering Fracture Mechanics*, **1989**, 34, 649-656	4.2	9
21	A semi-analytic valuation of American options under a two-state regime-switching economy. *Physica A: Statistical Mechanics and Its Applications*, **2020**, 538, 122968	3.3	8
20	Pricing puttable convertible bonds with integral equation approaches. *Computers and Mathematics With Applications*, **2018**, 75, 2757-2781	2.7	6
19	A new integral equation formulation for American put options. *Quantitative Finance*, **2018**, 18, 483-490	1.6	6
18	Finite maturity margin call stock loans. *Operations Research Letters*, **2016**, 44, 12-18	1	6
17	Pricing Parisian down-and-in options. *Applied Mathematics Letters*, **2015**, 43, 19-24	3.5	5
16	Robust Portfolio Optimization with Multi-Factor Stochastic Volatility. *Journal of Optimization Theory and Applications*, **2020**, 186, 264-298	1.6	4
15	Pricing American-style Parisian up-and-out call options. *European Journal of Applied Mathematics*, **2018**, 29, 1-29	1	4
14	An integral equation approach for the valuation of American-style down-and-out calls with rebates. *Computers and Mathematics With Applications*, **2016**, 71, 544-564	2.7	4
13	A case study on pricing foreign exchange options using the modified Craig–Sneyd ADI scheme. *International Journal of Computer Mathematics*, **2020**, 97, 1320-1338	1.2	4
12	Pricing weather derivatives with the market price of risk extracted from the utility indifference valuation. *Computers and Mathematics With Applications*, **2020**, 79, 3394-3409	2.7	3

11	Stress concentration due to an array or hemispherical cavities at the surface of an elastic half-space. *Journal of Elasticity*, **1992**, 28, 111-122	1.5	3
10	Dual boundary integral formulation for 2-D crack problems. *Communications in Nonlinear Science and Numerical Simulation*, **2010**, 15, 1682-1690	3.7	2
9	The equivalent elastic compliances of an elastic solid with interface cracks. *International Journal of Mechanical Sciences*, **1990**, 32, 1011-1019	5.5	2
8	A note on the calculation of default probabilities in structural credit risk modeling with Hawkes jump‐diffusion processes. *Journal of Computational and Applied Mathematics*, **2021**, 381, 113037	2.4	2
7	Utility-indifference pricing of European options with proportional transaction costs. *Journal of Computational and Applied Mathematics*, **2021**, 397, 113639	2.4	2
6	A numerical study of the utility-indifference approach for pricing American options. *Computers and Mathematics With Applications*, **2020**, 80, 894-905	2.7	1
5	Nonlinear PDE model for European options with transaction costs under Heston stochastic volatility. *Communications in Nonlinear Science and Numerical Simulation*, **2021**, 103, 105986	3.7	1
4	PRICING PERPETUAL TIMER OPTION UNDER THE STOCHASTIC VOLATILITY MODEL OF HULL–WHITE. *ANZIAM Journal*, **2017**, 58, 406-416	0.5	
3	Optimal exercise of American puts with transaction costs under utility maximization. *Applied Mathematics and Computation*, **2022**, 415, 126684	2.7	
2	FINITE MATURITY AMERICAN-STYLE STOCK LOANS WITH REGIME-SWITCHING VOLATILITY. *ANZIAM Journal*, **2021**, 63, 163-177	0.5	
1	AN ANALYTICAL SOLUTION FOR PARISIAN UP-AND-IN CALLS. *ANZIAM Journal*, **2016**, 57, 269-279	0.5	