## Yu-Tian Li

## List of Publications by Year

 in descending orderSource: https:/|exaly.com/author-pdf/8047745/publications.pdf
Version: 2024-02-01


A fourth-order scheme for space fractional diffusion equations. Journal of Computational Physics,
$2018,373,410-424$.

Integral and series representations of the dirac delta function. Communications on Pure and Applied Analysis, 2008, 7, 229-247.

LINEAR DIFFERENCE EQUATIONS WITH A TRANSITION POINT AT THE ORIGIN. Analysis and Applications, 2014, 12, 75-106.

Quantum Systems Associated with the Hahn and Continuous Hahn Polynomials. Reports on Mathematical Physics, 2018, 82, 285-301.

A High Order Finite Difference Method for Tempered Fractional Diffusion Equations with Applications to the CGMY Model. SIAM Journal of Scientific Computing, 2018, 40, A3322-A3343.

Variational Image Restoration and Segmentation with Rician Noise. Journal of Scientific Computing,
2019, 78, 1329-1352.

SubRiemannian Geodesics in the Grushin Plane. Journal of Geometric Analysis, 2012, 22, 800-826.

Finite Element and Discontinuous Galerkin Methods with Perfect Matched Layers for American
Options. Numerical Mathematics, 2017, 10, 829-851.
$9 \quad$ Valuation of American options under the CGMY model. Quantitative Finance, 2016, 16, 1529-1539.

Real Solutions of the First PainlevÃ© Equation with Large Initial Data. Studies in Applied Mathematics,
2017, 139, 505-532.

Full asymptotic expansions of the Landau constants via a difference equation approach. Applied
Mathematics and Computation, 2012, 219, 988-995.

GLOBAL ASYMPTOTICS OF STIELTJESâ€"WIGERT POLYNOMIALS. Analysis and Applications, 2013, 11, 1350028.2 .2
5

13 Option prices under stochastic volatility. Applied Mathematics Letters, 2013, 26, 1-4.
$2.7 \quad 5$

Tempered fractional diffusion equations for pricing multi-asset options under CGMYe process. Computers and Mathematics With Applications, 2018, 76, 1500-1514.

Asymptotics of Landau Constants with Optimal Error Bounds. Constructive Approximation, 2014, 40, 281-305.

Asymptotics of the Wilson polynomials. Analysis and Applications, 2020, 18, 237-270.
2.2

Heat kernels for a class of degenerate elliptic operators using stochastic method. Complex Variables
and Elliptic Equations, 2012, 57, 155-168.

A Fast Finite Difference Method for Tempered Fractional Diffusion Equations. Communications in
Computational Physics, 2018, 24, .

Efficient approximations of dispersion relations in optical waveguides with varying refractive-index profiles. Optics Express, 2015, 23, 11952.

Heat kernel asymptotic expansions for the Heisenberg sub-Laplacian and the Grushin operator.
22 Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences, 2015, 471,

