Yu-Tian Li

List of Publications by Year in descending order

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ΥΠ-ΤΙΔΝΙ ΓΙ

#	Article	IF	CITATIONS
1	Projection and contraction method for the valuation of American options under regime switching. Communications in Nonlinear Science and Numerical Simulation, 2022, 109, 106332.	3.3	3
2	Asymptotics of orthogonal polynomials with asymptotic Freudâ€like weights. Studies in Applied Mathematics, 2020, 144, 133-163.	2.4	0
3	Asymptotics of the Wilson polynomials. Analysis and Applications, 2020, 18, 237-270.	2.2	4
4	Asymptotic approximations of the continuous Hahn polynomials and their zeros. Journal of Approximation Theory, 2019, 247, 32-47.	0.8	2
5	Variational Image Restoration and Segmentation with Rician Noise. Journal of Scientific Computing, 2019, 78, 1329-1352.	2.3	8
6	A fourth-order scheme for space fractional diffusion equations. Journal of Computational Physics, 2018, 373, 410-424.	3.8	20
7	A fundamental solution for a nonelliptic partial differential operator, II. Analysis and Applications, 2018, 16, 407-433.	2.2	1
8	Quantum Systems Associated with the Hahn and Continuous Hahn Polynomials. Reports on Mathematical Physics, 2018, 82, 285-301.	0.8	9
9	A High Order Finite Difference Method for Tempered Fractional Diffusion Equations with Applications to the CCMY Model. SIAM Journal of Scientific Computing, 2018, 40, A3322-A3343.	2.8	9
10	Tempered fractional diffusion equations for pricing multi-asset options under CGMYe process. Computers and Mathematics With Applications, 2018, 76, 1500-1514.	2.7	5
11	A Fast Finite Difference Method for Tempered Fractional Diffusion Equations. Communications in Computational Physics, 2018, 24, .	1.7	3
12	Real Solutions of the First Painlevé Equation with Large Initial Data. Studies in Applied Mathematics, 2017, 139, 505-532.	2.4	6
13	Finite Element and Discontinuous Galerkin Methods with Perfect Matched Layers for American Options. Numerical Mathematics, 2017, 10, 829-851.	1.3	7
14	Singular periodic solutions for the \$p\$-Laplacian in a punctured domain. Communications on Pure and Applied Analysis, 2017, 16, 373-392.	0.8	0
15	Heat Kernels, Old and New. Bulletin of the Institute of Mathematics Academia Sinica NEW SERIES, 2017, 12, .	0.1	0
16	Valuation of American options under the CGMY model. Quantitative Finance, 2016, 16, 1529-1539.	1.7	6
17	A New Approach of Eigenmodes for Varying Refractive-Index Profile's Waveguides. IEEE Transactions on Microwave Theory and Techniques, 2016, 64, 3131-3138.	4.6	0
18	Heat kernel asymptotic expansions for the Heisenberg sub-Laplacian and the Grushin operator. Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences, 2015, 471, 20140943.	2.1	1

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19	Efficient approximations of dispersion relations in optical waveguides with varying refractive-index profiles. Optics Express, 2015, 23, 11952.	3.4	2
20	LINEAR DIFFERENCE EQUATIONS WITH A TRANSITION POINT AT THE ORIGIN. Analysis and Applications, 2014, 12, 75-106.	2.2	10
21	Asymptotics of Landau Constants with Optimal Error Bounds. Constructive Approximation, 2014, 40, 281-305.	3.0	4
22	Heat kernels for a family of Grushin operators. Methods and Applications of Analysis, 2014, 21, 291-312.	0.5	1
23	GLOBAL ASYMPTOTICS OF STIELTJES–WIGERT POLYNOMIALS. Analysis and Applications, 2013, 11, 1350028.	2.2	5
24	Option prices under stochastic volatility. Applied Mathematics Letters, 2013, 26, 1-4.	2.7	5
25	Heat kernels for a class of degenerate elliptic operators using stochastic method. Complex Variables and Elliptic Equations, 2012, 57, 155-168.	0.8	3
26	Full asymptotic expansions of the Landau constants via a difference equation approach. Applied Mathematics and Computation, 2012, 219, 988-995.	2.2	5
27	SubRiemannian Geodesics in the Grushin Plane. Journal of Geometric Analysis, 2012, 22, 800-826.	1.0	7
28	Integral and series representations of the dirac delta function. Communications on Pure and Applied Analysis, 2008, 7, 229-247.	0.8	15