Yuh-Dauh Lyuu

List of Publications by Citations

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56 papers	309 citations	10 h-index	14 g-index
60 ext. papers	365 ext. citations	1.6 avg, IF	3.46 L-index

#	Paper	IF	Citations
56	The Bino-Trinomial Tree: A Simple Model for Efficient and Accurate Option Pricing. *Journal of Derivatives*, **2010**, 17, 7-24	0.6	33
55	Spreading messages. *Theoretical Computer Science*, **2009**, 410, 2714-2724	1.1	23
54	Very Fast Algorithms for Barrier Option Pricing and the Ballot Problem. *Journal of Derivatives*, **1998**, 5, 68-79	0.6	23
53	On accurate and provably efficient GARCH option pricing algorithms. *Quantitative Finance*, **2005**, 5, 181-198	1.6	16
52	Accurate pricing formulas for Asian options. *Applied Mathematics and Computation*, **2007**, 188, 1711-1724	2.7	15
51	Financial Engineering and Computation: Principles, Mathematics, Algorithms **2001**,		15
50	Accurate approximation formulas for stock options with discrete dividends. *Applied Economics Letters*, **2009**, 16, 1657-1663	1	11
49	Pricing of moving-average-type options with applications. *Journal of Futures Markets*, **2003**, 23, 415-440	2.1	10
48	An efficient convergent lattice algorithm for European Asian options. *Applied Mathematics and Computation*, **2005**, 169, 1458-1471	2.7	10
47	Bounding the Number of Tolerable Faults in Majority-Based Systems. *Lecture Notes in Computer Science*, **2010**, 109-119	0.9	10
46	Unbiased and efficient Greeks of financial options. *Finance and Stochastics*, **2011**, 15, 141-181	1.9	9
45	Spreading of Messages in Random Graphs. *Theory of Computing Systems*, **2011**, 48, 389-401	0.6	8
44	Efficient, exact algorithms for asian options with multiresolution lattices. *Review of Derivatives Research*, **2002**, 5, 181-203	0.6	8
43	On the construction and complexity of the bivariate lattice with stochastic interest rate models. *Computers and Mathematics With Applications*, **2011**, 61, 1107-1121	2.7	7
42	A convergent quadratic-time lattice algorithm for pricing European-style Asian options. *Applied Mathematics and Computation*, **2007**, 189, 1099-1123	2.7	7
41	Linear-time option pricing algorithms by combinatorics. *Computers and Mathematics With Applications*, **2008**, 55, 2142-2157	2.7	7
40	Evaluating corporate bonds with complicated liability structures and bond provisions. *European Journal of Operational Research*, **2014**, 237, 749-757	5.6	6

39	Accurate and efficient lattice algorithms for American-style Asian options with range bounds. *Applied Mathematics and Computation*, **2009**, 209, 238-253	2.7	6
38	Efficient pricing of discrete Asian options. *Applied Mathematics and Computation*, **2011**, 217, 9875-9894	2.7	6
37	A new robust Kalman filter for filtering the microstructure noise. *Communications in Statistics - Theory and Methods*, **2017**, 46, 4961-4976	0.5	5
36	Bounding the sizes of dynamic monopolies and convergent sets for threshold-based cascades. *Theoretical Computer Science*, **2013**, 468, 37-49	1.1	5
35	SETS OF K-INDEPENDENT STRINGS. *International Journal of Foundations of Computer Science*, **2010**, 21, 321-327	0.6	5
34	An efficient and accurate lattice for pricing derivatives under a jump-diffusion process. *Applied Mathematics and Computation*, **2010**, 217, 3174-3189	2.7	5
33	An exact subexponential-time lattice algorithm for Asian options. *Acta Informatica*, **2007**, 44, 23-39	0.9	5
32	Planar-optical mesh-connected tree interconnects: a feasibility study. *Applied Optics*, **1995**, 34, 1801-14	1.7	5
31	Triggering cascades on strongly connected directed graphs. *Theoretical Computer Science*, **2015**, 593, 62-69	1.1	4
30	Fast fault-tolerant parallel communication and on-line maintenance for hypercubes using information dispersal. *Mathematical Systems Theory*, **1991**, 24, 273-294		4
29	The waterline tree for separable local-volatility models. *Computers and Mathematics With Applications*, **2017**, 73, 537-559	2.7	3
28	A Multiphase, Flexible, and Accurate Lattice for Pricing Complex Derivatives with Multiple Market Variables. *Journal of Futures Markets*, **2013**, 33, 795-826	2.1	3
27	A Closed-Form Formula for an Option with Discrete and Continuous Barriers. *Communications in Statistics - Theory and Methods*, **2010**, 40, 345-357	0.5	3
26	An expanded model for the valuation of employee stock options. *Journal of Futures Markets*, **2009**, 29, 713-735	2.1	3
25	The complexity of Tarski□ fixed point theorem. *Theoretical Computer Science*, **2008**, 401, 228-235	1.1	3
24	Analytics for geometric average trigger reset options. *Applied Economics Letters*, **2005**, 12, 835-840	1	3
23	Accelerating the least-square Monte Carlo method with parallel computing. *Journal of Supercomputing*, **2015**, 71, 3593-3608	2.5	2
22	The hexanomial lattice for pricing multi-asset options. *Applied Mathematics and Computation*, **2014**, 233, 463-479	2.7	2

21	Pricing Asian option by the FFT with higher-order error convergence rate under L�y processes. *Applied Mathematics and Computation*, **2015**, 252, 418-437	2.7	2
20	Optimal bounds on finding fixed points of contraction mappings. *Theoretical Computer Science*, **2010**, 411, 1742-1749	1.1	2
19	Cryptanalysis of and improvement on the Hwang�Chen multi-proxy multi-signature schemes. *Applied Mathematics and Computation*, **2005**, 167, 729-739	2.7	2
18	Fast fault-tolerant parallel communication for de bruijn and digit-exchange networks using information dispersal. *Networks*, **1993**, 23, 365-378	1.6	2
17	A multi-phase, flexible, and accurate lattice for pricing complex derivatives with multiple market variables **2012**,		1
16	Triggering Cascades on Strongly Connected Directed Graphs **2012**,		1
15	EFFICIENT TESTING OF FORECASTS. *International Journal of Foundations of Computer Science*, **2010**, 21, 61-72	0.6	1
14	TESTING EMBEDDABILITY BETWEEN METRIC SPACES. *International Journal of Foundations of Computer Science*, **2009**, 20, 313-329	0.6	1
13	An improved combinatorial approach for pricing Parisian options. *Decisions in Economics and Finance*, **2010**, 33, 49-61	0.7	1
12	A General Computational Method for Calibration Based on Differential Trees. *Journal of Derivatives* , **1999**, 7, 79-90	0.6	1
11	Corrigendum to "Line Digraph Iterations and Connectivity Analysis of de Bruijn and Kautz Graphs". *IEEE Transactions on Computers*, **1996**, 45, 863	2.5	1
10	Spreading Messages. *Lecture Notes in Computer Science*, **2008**, 587-599	0.9	1
9	An Efficient, and Fast Convergent Algorithm for Barrier Options. *Lecture Notes in Computer Science*, **2007**, 251-261	0.9	1
8	Stable Sets of Threshold-Based Cascades on the Erd�-R�yi Random Graphs. *Lecture Notes in Computer Science*, **2011**, 96-105	0.9	1
7	Efficient trinomial trees for local-volatility models in pricing double-barrier options. *Journal of Futures Markets*, **2020**, 40, 556-574	2.1	1
6	A systematic and efficient simulation scheme for the Greeks of financial derivatives. *Quantitative Finance*, **2019**, 19, 1199-1219	1.6	
5	Faster Convergence to the Estimation of Quadratic Variation with Microstructure Noise. *Communications in Statistics - Theory and Methods*, **2015**, 44, 2827-2841	0.5	
4	Linear-time compression of 2-manifold polygon meshes into information-theoretically optimal number of bits. *Applied Mathematics and Computation*, **2011**, 217, 8432-8437	2.7	

3	Testing whether a digraph contains H-free k-induced subgraphs. *Theoretical Computer Science*, **2008** , 407, 545-553	1.1
2	Pricing Double Barrier Options by Combinatorial Approaches **2005**, 1131-1140	
1	A Valid and Efficient Trinomial Tree for General Local-Volatility Models. *Computational Economics*,1	1.4