

Yuh-Dauh Lyuu

List of Publications by Year in Descending Order

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

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	Efficient trinomial trees for local-volatility models in pricing double-barrier options. <i>Journal of Futures Markets</i> , 2020 , 40, 556-574	2.1	1
55	A systematic and efficient simulation scheme for the Greeks of financial derivatives. <i>Quantitative Finance</i> , 2019 , 19, 1199-1219	1.6	
54	A new robust Kalman filter for filtering the microstructure noise. <i>Communications in Statistics - Theory and Methods</i> , 2017 , 46, 4961-4976	0.5	5
53	The waterline tree for separable local-volatility models. <i>Computers and Mathematics With Applications</i> , 2017 , 73, 537-559	2.7	3
52	Faster Convergence to the Estimation of Quadratic Variation with Microstructure Noise. <i>Communications in Statistics - Theory and Methods</i> , 2015 , 44, 2827-2841	0.5	
51	Accelerating the least-square Monte Carlo method with parallel computing. <i>Journal of Supercomputing</i> , 2015 , 71, 3593-3608	2.5	2
50	Triggering cascades on strongly connected directed graphs. <i>Theoretical Computer Science</i> , 2015 , 593, 62-69	1.1	4
49	Pricing Asian option by the FFT with higher-order error convergence rate under Lévy processes. <i>Applied Mathematics and Computation</i> , 2015 , 252, 418-437	2.7	2
48	The hexanomial lattice for pricing multi-asset options. <i>Applied Mathematics and Computation</i> , 2014 , 233, 463-479	2.7	2
47	Evaluating corporate bonds with complicated liability structures and bond provisions. <i>European Journal of Operational Research</i> , 2014 , 237, 749-757	5.6	6
46	A Multiphase, Flexible, and Accurate Lattice for Pricing Complex Derivatives with Multiple Market Variables. <i>Journal of Futures Markets</i> , 2013 , 33, 795-826	2.1	3
45	Bounding the sizes of dynamic monopolies and convergent sets for threshold-based cascades. <i>Theoretical Computer Science</i> , 2013 , 468, 37-49	1.1	5
44	A multi-phase, flexible, and accurate lattice for pricing complex derivatives with multiple market variables 2012 ,		1
43	Triggering Cascades on Strongly Connected Directed Graphs 2012 ,		1
42	Unbiased and efficient Greeks of financial options. <i>Finance and Stochastics</i> , 2011 , 15, 141-181	1.9	9
41	Spreading of Messages in Random Graphs. <i>Theory of Computing Systems</i> , 2011 , 48, 389-401	0.6	8
40	On the construction and complexity of the bivariate lattice with stochastic interest rate models. <i>Computers and Mathematics With Applications</i> , 2011 , 61, 1107-1121	2.7	7

39	Efficient pricing of discrete Asian options. <i>Applied Mathematics and Computation</i> , 2011 , 217, 9875-9894	2.7	6
38	Linear-time compression of 2-manifold polygon meshes into information-theoretically optimal number of bits. <i>Applied Mathematics and Computation</i> , 2011 , 217, 8432-8437	2.7	
37	Stable Sets of Threshold-Based Cascades on the Erdős-Rényi Random Graphs. <i>Lecture Notes in Computer Science</i> , 2011 , 96-105	0.9	1
36	A Closed-Form Formula for an Option with Discrete and Continuous Barriers. <i>Communications in Statistics - Theory and Methods</i> , 2010 , 40, 345-357	0.5	3
35	EFFICIENT TESTING OF FORECASTS. <i>International Journal of Foundations of Computer Science</i> , 2010 , 21, 61-72	0.6	1
34	SETS OF K-INDEPENDENT STRINGS. <i>International Journal of Foundations of Computer Science</i> , 2010 , 21, 321-327	0.6	5
33	The Bino-Trinomial Tree: A Simple Model for Efficient and Accurate Option Pricing. <i>Journal of Derivatives</i> , 2010 , 17, 7-24	0.6	33
32	An efficient and accurate lattice for pricing derivatives under a jump-diffusion process. <i>Applied Mathematics and Computation</i> , 2010 , 217, 3174-3189	2.7	5
31	An improved combinatorial approach for pricing Parisian options. <i>Decisions in Economics and Finance</i> , 2010 , 33, 49-61	0.7	1
30	Optimal bounds on finding fixed points of contraction mappings. <i>Theoretical Computer Science</i> , 2010 , 411, 1742-1749	1.1	2
29	Bounding the Number of Tolerable Faults in Majority-Based Systems. <i>Lecture Notes in Computer Science</i> , 2010 , 109-119	0.9	10
28	TESTING EMBEDDABILITY BETWEEN METRIC SPACES. <i>International Journal of Foundations of Computer Science</i> , 2009 , 20, 313-329	0.6	1
27	An expanded model for the valuation of employee stock options. <i>Journal of Futures Markets</i> , 2009 , 29, 713-735	2.1	3
26	Spreading messages. <i>Theoretical Computer Science</i> , 2009 , 410, 2714-2724	1.1	23
25	Accurate and efficient lattice algorithms for American-style Asian options with range bounds. <i>Applied Mathematics and Computation</i> , 2009 , 209, 238-253	2.7	6
24	Accurate approximation formulas for stock options with discrete dividends. <i>Applied Economics Letters</i> , 2009 , 16, 1657-1663	1	11
23	Linear-time option pricing algorithms by combinatorics. <i>Computers and Mathematics With Applications</i> , 2008 , 55, 2142-2157	2.7	7
22	The complexity of Tarski's fixed point theorem. <i>Theoretical Computer Science</i> , 2008 , 401, 228-235	1.1	3

21	Testing whether a digraph contains H-free k-induced subgraphs. <i>Theoretical Computer Science</i> , 2008 , 407, 545-553	1.1	
20	Spreading Messages. <i>Lecture Notes in Computer Science</i> , 2008 , 587-599	0.9	1
19	Accurate pricing formulas for Asian options. <i>Applied Mathematics and Computation</i> , 2007 , 188, 1711-1724.	1.7	15
18	A convergent quadratic-time lattice algorithm for pricing European-style Asian options. <i>Applied Mathematics and Computation</i> , 2007 , 189, 1099-1123	2.7	7
17	An exact subexponential-time lattice algorithm for Asian options. <i>Acta Informatica</i> , 2007 , 44, 23-39	0.9	5
16	An Efficient, and Fast Convergent Algorithm for Barrier Options. <i>Lecture Notes in Computer Science</i> , 2007 , 251-261	0.9	1
15	Cryptanalysis of and improvement on the Hwang-Chen multi-proxy multi-signature schemes. <i>Applied Mathematics and Computation</i> , 2005 , 167, 729-739	2.7	2
14	An efficient convergent lattice algorithm for European Asian options. <i>Applied Mathematics and Computation</i> , 2005 , 169, 1458-1471	2.7	10
13	Analytics for geometric average trigger reset options. <i>Applied Economics Letters</i> , 2005 , 12, 835-840	1	3
12	On accurate and provably efficient GARCH option pricing algorithms. <i>Quantitative Finance</i> , 2005 , 5, 181-198	1.8	16
11	Pricing Double Barrier Options by Combinatorial Approaches 2005 , 1131-1140		
10	Pricing of moving-average-type options with applications. <i>Journal of Futures Markets</i> , 2003 , 23, 415-440	2.1	10
9	Efficient, exact algorithms for asian options with multiresolution lattices. <i>Review of Derivatives Research</i> , 2002 , 5, 181-203	0.6	8
8	Financial Engineering and Computation: Principles, Mathematics, Algorithms 2001 ,		15
7	A General Computational Method for Calibration Based on Differential Trees. <i>Journal of Derivatives</i> , 1999 , 7, 79-90	0.6	1
6	Very Fast Algorithms for Barrier Option Pricing and the Ballot Problem. <i>Journal of Derivatives</i> , 1998 , 5, 68-79	0.6	23
5	Corrigendum to "Line Digraph Iterations and Connectivity Analysis of de Bruijn and Kautz Graphs". <i>IEEE Transactions on Computers</i> , 1996 , 45, 863	2.5	1
4	Planar-optical mesh-connected tree interconnects: a feasibility study. <i>Applied Optics</i> , 1995 , 34, 1801-14	1.7	5

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| 3 | Fast fault-tolerant parallel communication for de bruijn and digit-exchange networks using information dispersal. <i>Networks</i> , 1993 , 23, 365-378 | 1.6 | 2 |
| 2 | Fast fault-tolerant parallel communication and on-line maintenance for hypercubes using information dispersal. <i>Mathematical Systems Theory</i> , 1991 , 24, 273-294 | | 4 |
| 1 | A Valid and Efficient Trinomial Tree for General Local-Volatility Models. <i>Computational Economics</i> , 1 | 1.4 | |