

Jir Hozman

List of Publications by Citations

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ext. papers

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ext. citations

1.7
avg, IF

1.46
L-index

#	Paper	IF	Citations
7	DG method for numerical pricing of multi-asset Asian options---the case of optionsnewline with floating strike 2017 , 62, 171-195		5
6	On the impact of various formulations of the boundary condition within numerical option valuation by DG method. <i>Filomat</i> , 2016 , 30, 4253-4263	0.7	4
5	Analysis and application of the discontinuous Galerkin method to the RLW equation. <i>Boundary Value Problems</i> , 2013 , 2013,	2.1	3
4	DG framework for pricing European options under one-factor stochastic volatility models. <i>Journal of Computational and Applied Mathematics</i> , 2018 , 344, 585-600	2.4	3
3	DG method for the numerical pricing of two-asset European-style Asian options with fixed strike 2017 , 62, 607-632		1
2	DG method for pricing European options under Merton jump-diffusion model 2019 , 64, 501-530		1
1	The discontinuous Galerkin method for discretely observed Asian options. <i>Mathematical Methods in the Applied Sciences</i> , 2020 , 43, 7726-7746	2.3	