Jir Hozman

List of Publications by Year in Descending Order

7 papers	17 citations	3 h-index	3 g-index
13 ext. papers	45 ext. citations	1.7 avg, IF	1.46 L-index

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