

Muhammad Yousuf

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/9045114/publications.pdf>

Version: 2024-02-01

21
papers

341
citations

1039406

9
h-index

839053

18
g-index

21
all docs

21
docs citations

21
times ranked

160
citing authors

#	ARTICLE	IF	CITATIONS
1	Smoothing schemes for reaction-diffusion systems with nonsmooth data. Journal of Computational and Applied Mathematics, 2009, 223, 374-386.	1.1	60
2	On smoothing of the Crank-Nicolson scheme and higher order schemes for pricing barrier options. Journal of Computational and Applied Mathematics, 2007, 204, 144-158.	1.1	50
3	Pricing exotic options with L-stable Padé schemes. Journal of Banking and Finance, 2007, 31, 3438-3461.	1.4	35
4	The numerical approximation of nonlinear Black-Scholes model for exotic path-dependent American options with transaction cost. International Journal of Computer Mathematics, 2012, 89, 1239-1254.	1.0	32
5	Fourth-order methods for space fractional reaction-diffusion equations with non-smooth data. International Journal of Computer Mathematics, 2018, 95, 1240-1256.	1.0	22
6	High order smoothing schemes for inhomogeneous parabolic problems with applications in option pricing. Numerical Methods for Partial Differential Equations, 2007, 23, 1249-1276.	2.0	21
7	Pricing American options under multi-state regime switching with an efficient L -stable method. International Journal of Computer Mathematics, 2015, 92, 2530-2550.	1.0	20
8	Smoothing with positivity-preserving Padé schemes for parabolic problems with nonsmooth data. Numerical Methods for Partial Differential Equations, 2005, 21, 553-573.	2.0	19
9	Solving complex PIDE systems for pricing American option under multi-state regime switching jump-diffusion model. Computers and Mathematics With Applications, 2018, 75, 2989-3001.	1.4	14
10	Efficient L-stable method for parabolic problems with application to pricing American options under stochastic volatility. Applied Mathematics and Computation, 2009, 213, 121-136.	1.4	9
11	High-order time-stepping methods for two-dimensional Riesz fractional nonlinear reaction-diffusion equations. Computers and Mathematics With Applications, 2020, 80, 204-226.	1.4	9
12	On the class of high order time stepping schemes based on Padé approximations for the numerical solution of Burgers' equation. Applied Mathematics and Computation, 2008, 205, 442-453.	1.4	8
13	A fourth-order smoothing scheme for pricing barrier options under stochastic volatility. International Journal of Computer Mathematics, 2009, 86, 1054-1067.	1.0	8
14	A Spherically Symmetric Model for the Tumor Growth. Journal of Applied Mathematics, 2014, 2014, 1-7.	0.4	6
15	Numerical solution of systems of partial integral differential equations with application to pricing options. Numerical Methods for Partial Differential Equations, 2018, 34, 1033-1052.	2.0	6
16	Efficient smoothing of Crank-Nicolson method for pricing barrier options under stochastic volatility. Proceedings in Applied Mathematics and Mechanics, 2007, 7, 1081101-1081102.	0.2	5
17	Solution of the Initial Inverse Problems in the Heat Equation Using the Finite Difference Method with Positivity-Preserving Padé Schemes. Numerical Heat Transfer; Part A: Applications, 2010, 57, 691-708.	1.2	5
18	Partial differential integral equation model for pricing American option under multi state regime switching with jumps. Numerical Methods for Partial Differential Equations, 2023, 39, 890-912.	2.0	5

#	ARTICLE	IF	CITATIONS
19	A second-order efficient L^1 -stable numerical method for space fractional reaction-diffusion equations. International Journal of Computer Mathematics, 2018, 95, 1408-1422.	1.0	3
20	An efficient ETD method for pricing American options under stochastic volatility with nonsmooth payoffs. Numerical Methods for Partial Differential Equations, 2013, 29, 1864-1880.	2.0	2
21	High-order time stepping scheme for pricing American option under Bates model. International Journal of Computer Mathematics, 2019, 96, 18-32.	1.0	2