

# Muddun Bhuruth

## List of Publications by Year in descending order

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42  
papers

480  
citations

686830

13  
h-index

713013

21  
g-index

44  
all docs

44  
docs citations

44  
times ranked

240  
citing authors

#	ARTICLE	IF	CITATIONS
1	Numerical pricing of options using high-order compact finite difference schemes. Journal of Computational and Applied Mathematics, 2008, 218, 270-280.	1.1	64
2	A fast high-order finite difference algorithm for pricing American options. Journal of Computational and Applied Mathematics, 2008, 222, 17-29.	1.1	55
3	Exponential time integration and Chebychev discretisation schemes for fast pricing of options. Applied Numerical Mathematics, 2008, 58, 1309-1319.	1.2	41
4	Exponential time integration for fast finite element solutions of some financial engineering problems. Journal of Computational and Applied Mathematics, 2009, 224, 668-678.	1.1	32
5	A new radial basis functions method for pricing American options under Merton's jump-diffusion model. International Journal of Computer Mathematics, 2012, 89, 1164-1185.	1.0	28
6	High-order computational methods for option valuation under multifactor models. European Journal of Operational Research, 2013, 224, 219-226.	3.5	28
7	Analysis of a Fourth-Order Scheme for a Three-Dimensional Convection-Diffusion Model Problem. SIAM Journal of Scientific Computing, 2006, 28, 2075-2094.	1.3	22
8	RBF-FD schemes for option valuation under models with price-dependent and stochastic volatility. Engineering Analysis With Boundary Elements, 2018, 92, 207-217.	2.0	18
9	A new fourth-order non-oscillatory central scheme for hyperbolic conservation laws. Applied Numerical Mathematics, 2008, 58, 674-688.	1.2	16
10	Restarted Simpler GMRES augmented with harmonic Ritz vectors. Future Generation Computer Systems, 2004, 20, 389-397.	4.9	15
11	A new fourth-order numerical scheme for option pricing under the CEV model. Applied Mathematics Letters, 2013, 26, 160-164.	1.5	15
12	Efficient and high accuracy pricing of barrier options under the CEV diffusion. Journal of Computational and Applied Mathematics, 2014, 259, 182-193.	1.1	15
13	Forecasting exchange rates with linear and nonlinear models. Global Business and Economics Review, 2008, 10, 414.	0.2	14
14	A high-order RBF-FD method for option pricing under regime-switching stochastic volatility models with jumps. Journal of Computational Science, 2019, 35, 25-43.	1.5	13
15	A new method for accelerating Arnoldi algorithms for large scale eigenproblems. Mathematics and Computers in Simulation, 2009, 80, 387-401.	2.4	9
16	A method for improving the performance of the WENO5 scheme near discontinuities. Applied Mathematics Letters, 2009, 22, 1730-1733.	1.5	9
17	A weighted ENO-flux limiter scheme for hyperbolic conservation laws. International Journal of Computer Mathematics, 2010, 87, 3467-3488.	1.0	9
18	Block iterative methods for the nine-point approximation to the convection-diffusion equation. International Journal of Computer Mathematics, 1996, 61, 321-335.	1.0	8

#	ARTICLE	IF	CITATIONS
19	Block alternating group explicit preconditioning (blage) for a class of fourth order difference schemes. International Journal of Computer Mathematics, 1997, 63, 121-136.	1.0	7
20	Fast Valuation of CEV American Options. Wilmott Magazine, 2015, 2015, 54-61.	0.1	7
21	Analysis of algebraic systems arising from fourth-order compact discretizations of convection-diffusion equations. Numerical Methods for Partial Differential Equations, 2002, 18, 155-178.	2.0	6
22	Numerical pricing of American options under infinite activity Lévy processes. Journal of Futures Markets, 2011, 31, 809-829.	0.9	6
23	Fast quadrature methods for options with discrete dividends. Journal of Computational and Applied Mathematics, 2018, 330, 1-14.	1.1	6
24	Krylov subspace method for fuzzy eigenvalue problem. Journal of Intelligent and Fuzzy Systems, 2014, 27, 717-727.	0.8	5
25	New local radial point interpolation-FD methods for solving fractional diffusion and damped-wave problems. Journal of Computational Science, 2019, 36, 101026.	1.5	5
26	A TWO-FACTOR JUMP-DIFFUSION MODEL FOR PRICING CONVERTIBLE BONDS WITH DEFAULT RISK. International Journal of Theoretical and Applied Finance, 2016, 19, 1650046.	0.2	4
27	A Spectral Approach to Pricing of Arbitrage-Free SABR Discrete Barrier Options. Computational Economics, 2019, 54, 1085-1111.	1.5	4
28	A-posteriori residual bounds for Arnoldi's methods for nonsymmetric eigenvalue problems. Numerical Algorithms, 2011, 56, 481-495.	1.1	3
29	A meshless method for Asian style options pricing under the Merton jump-diffusion model. International Journal of Computer Mathematics, 2015, 92, 2498-2514.	1.0	3
30	Analysis of an Implicitly Restarted Simpler GMRES Variant of Augmented GMRES. Lecture Notes in Computer Science, 2010, , 570-585.	1.0	2
31	Convergence of Arnoldi's method for generalized eigenvalue problems. Afrika Matematika, 2015, 26, 485-501.	0.4	2
32	Howard's algorithm for high-order approximations of American options under jump-diffusion models. International Journal of Data Science and Analytics, 2020, 10, 193-203.	2.4	2
33	Fourth-order optimal iterative schemes for convection-diffusion equation. International Journal of Computer Mathematics, 1996, 60, 63-75.	1.0	1
34	A hybrid ENO reconstruction with limiters for systems of hyperbolic conservation laws. Mathematical Sciences, 2013, 7, 15.	1.0	1
35	Skew-Hermitian based iterations for nine-point approximations of convection-diffusion problems. Applied Mathematics and Computation, 2013, 219, 5384-5396.	1.4	1
36	Range-Curtailing for Options with Discrete Dividend Payments under General Diffusions. Journal of Derivatives, 2019, 26, 9-34.	0.1	1

#	ARTICLE	IF	CITATIONS
37	A novel partial integrodifferential equation-based framework for pricing interest rate derivatives under jump-extended short-rate models. <i>Journal of Computational Finance</i> , 2015, 18, 129-161.	0.3	1
38	A note on Hermitian splitting induced relaxation methods for convection-diffusion equations. <i>Numerical Methods for Partial Differential Equations</i> , 1998, 14, 581-591.	2.0	0
39	Restarted Simpler GMRES augmented with harmonic Ritz vectors. <i>Future Generation Computer Systems</i> , 2003, 20, 389-389.	4.9	0
40	Hermitian and Skew-Hermitian splitting methods for streamline upwind Petrov-Galerkin approximations of a grid-aligned flow problem. , 2008, , .		0
41	Using Generalized HSS Method for Solving Linear Systems Arising From a Fourth-Order Discretisation of a Model Convection-Diffusion Equation. , 2010, , .		0
42	A new high-order compact scheme for American options under jump-diffusion processes. <i>International Journal of Business Intelligence and Data Mining</i> , 2013, 8, 363.	0.2	0