

Gunter H Meyer

List of Publications by Year in descending order

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840776

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citing authors

#	ARTICLE	IF	CITATIONS
1	Pricing an American Call Under Stochastic Volatility and Interest Rates. , 2014, , 291-314.		3
2	The evaluation of barrier option prices under stochastic volatility. Computers and Mathematics With Applications, 2012, 64, 2034-2048.	2.7	39
3	THE EVALUATION OF AMERICAN OPTION PRICES UNDER STOCHASTIC VOLATILITY AND JUMP-DIFFUSION DYNAMICS USING THE METHOD OF LINES. International Journal of Theoretical and Applied Finance, 2009, 12, 393-425.	0.5	66
4	THE BLACK-SCHOLES-BARENBLATT EQUATION FOR OPTIONS WITH UNCERTAIN VOLATILITY AND ITS APPLICATION TO STATIC HEDGING. International Journal of Theoretical and Applied Finance, 2006, 09, 673-703.	0.5	11
5	Continuous Orthonormalization for Multi-point Problems for Linear Ordinary Differential Equations. SIAM Journal on Numerical Analysis, 1987, 24, 1288-1300.	2.3	1
6	The Numerical Solution of Phase Change Problems. , 1987, , 141-156.		0
7	Continuous orthonormalization for boundary value problems. Journal of Computational Physics, 1986, 62, 248-262.	3.8	30
8	Free boundary problems with nonlinear source terms. Numerische Mathematik, 1984, 43, 463-483.	1.9	43
9	The Method of Lines and Invariant Imbedding for Elliptic and Parabolic Free Boundary Problems. SIAM Journal on Numerical Analysis, 1981, 18, 150-164.	2.3	34
10	An Analysis of the Method of Lines for the Reynolds Equation in Hydrodynamic Lubrication. SIAM Journal on Numerical Analysis, 1981, 18, 165-177.	2.3	3
11	Hele-shaw flow with a cusping free boundary. Journal of Computational Physics, 1981, 44, 262-276.	3.8	13
12	The method of lines for Poisson's equation with nonlinear or free boundary conditions. Numerische Mathematik, 1978, 29, 329-344.	1.9	27
13	The numerical solution of Stefan problems with front-tracking and smoothing methods. Applied Mathematics and Computation, 1978, 4, 283-306.	2.2	16
14	DIRECT AND ITERATIVE ONE-DIMENSIONAL FRONT TRACKING METHODS FOR THE TWO-DIMENSIONAL STEFAN PROBLEM. Numerical Heat Transfer, 1978, 1, 351-364.	0.5	8
15	Direct and Iterative One-Dimensional Front Tracking Methods for the Two-Dimensional Stefan Problem. Numerical Heat Transfer, Part B: Fundamentals, 1978, 1, 351-364.	0.9	3
16	An alternating direction method for multi-dimensional parabolic free surface problems. International Journal for Numerical Methods in Engineering, 1977, 11, 741-752.	2.8	18
17	Heat transfer during fluidized-bed coating. International Journal for Numerical Methods in Engineering, 1975, 9, 669-678.	2.8	10
18	Multidimensional Stefan Problems. SIAM Journal on Numerical Analysis, 1973, 10, 522-538.	2.3	131