Cornelis W Oosterlee

List of Publications by Year
in descending order

202	4,996	117625 34	128289 60
papers	citations	h-index	g-index

208	208	208	1619
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	A Novel Pricing Method for European Options Based on Fourier-Cosine Series Expansions. SIAM Journal of Scientific Computing, 2009, 31, 826-848.	2.8	552
2	Pricing early-exercise and discrete barrier options by fourier-cosine series expansions. Numerische Mathematik, 2009, 114, 27-62.	1.9	239
3	A Novel Multigrid Based Preconditioner For Heterogeneous Helmholtz Problems. SIAM Journal of Scientific Computing, 2006, 27, 1471-1492.	2.8	233
4	On a class of preconditioners for solving theÂHelmholtz equation. Applied Numerical Mathematics, 2004, 50, 409-425.	2.1	195
5	A Fast and Accurate FFT-Based Method for Pricing Early-Exercise Options under LÃ©vy Processes. SIAM Journal of Scientific Computing, 2008, 30, 1678-1705.	2.8	193
6	On the Heston Model with Stochastic Interest Rates. SIAM Journal on Financial Mathematics, 2011, 2, 255-286.	1.3	180
7	Numerical valuation of options with jumps in the underlying. Applied Numerical Mathematics, 2005, 53, 1-18.	2.1	137
8	A Fourier-Based Valuation Method for Bermudan and Barrier Options under Heston's Model. SIAM Journal on Financial Mathematics, 2011, 2, 439-463.	1.3	114
9	Geometric multigrid with applications to computational fluid dynamics. Journal of Computational and Applied Mathematics, 2001, 128, 311-334.	2.0	104
10	Two-Dimensional Fourier Cosine Series Expansion Method for Pricing Financial Options. SIAM Journal of Scientific Computing, 2012, 34, B642-B671.	2.8	93
11	Efficient Pricing of European-Style Asian Options under Exponential LÃ©vy Processes Based on Fourier Cosine Expansions. SIAM Journal on Financial Mathematics, 2013, 4, 399-426.	1.3	76
12	A parallel multigrid-based preconditioner for the 3D heterogeneous high-frequency Helmholtz equation. Journal of Computational Physics, 2007, 224, 431-448.	3.8	71
13	Pricing Options and Computing Implied Volatilities using Neural Networks. Risks, 2019, 7, 16.	2.4	71
14	Krylov Subspace Acceleration of Nonlinear Multigrid with Application to Recirculating Flows. SIAM Journal of Scientific Computing, 2000, 21, 1670-1690.	2.8	67
15	The Stochastic Grid Bundling Method: Efficient pricing of Bermudan options and their Greeks. Applied Mathematics and Computation, 2015, 269, 412-431.	2.2	66
16	Extension of stochastic volatility equity models with the Hullâ€“White interest rate process. Quantitative Finance, 2012, 12, 89-105.	1.7	65
17	Comparison of multigrid and incomplete LU shifted-Laplace preconditioners for the inhomogeneous Helmholtz equation. Applied Numerical Mathematics, 2006, 56, 648-666.	2.1	64
18	Benchmark solutions for the incompressible Navier-Stokes equations in general co-ordinates on staggered grids. International Journal for Numerical Methods in Fluids, 1993, 17, 301-321.	1.6	58

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19	A new iterative solver for the time-harmonic wave equation. Geophysics, 2006, 71, E57-E63.	2.6	55
20	Local Fourier analysis for multigrid with overlapping smoothers applied to systems of PDEs. Numerical Linear Algebra With Applications, 2011, 18, 751-774.	1.6	52
21	A Highly Efficient Shannon Wavelet Inverse Fourier Technique for Pricing European Options. SIAM Journal of Scientific Computing, 2016, 38, B118-B143.	2.8	52
22	BENCHOP â€“ The BENCHmarking project in option pricing. International Journal of Computer Mathematics, 2015, 92, 2361-2379.	1.8	51
23	A Fourier Cosine Method for an Efficient Computation of Solutions to BSDEs. SIAM Journal of Scientific Computing, 2015, 37, A859-A889.	2.8	50
24	Multi-period meanâ€“variance portfolio optimization based on Monte-Carlo simulation. Journal of Economic Dynamics and Control, 2016, 64, 23-38.	1.6	50
25	Multigrid Line Smoothers for Higher Order Upwind Discretizations of Convection-Dominated Problems. Journal of Computational Physics, 1998, 139, 274-307.	3.8	49
26	An Evaluation of Parallel Multigrid as a Solver and a Preconditioner for Singularly Perturbed Problems. SIAM Journal of Scientific Computing, 1998, 19, 87-110.	2.8	49
27	Robust Pricing of European Options with Wavelets and the Characteristic Function. SIAM Journal of Scientific Computing, 2013, 35, B1055-B1084.	2.8	49
28	Invariant discretization of the incompressible Navier-Stokes equations in boundary fitted co-ordinates. International Journal for Numerical Methods in Fluids, 1992, 15, 411-426.	1.6	47
29	On Three-Grid Fourier Analysis for Multigrid. SIAM Journal of Scientific Computing, 2001, 23, 651-671.	2.8	47
30	Accurate Evaluation of European and American Options Under the CGMY Process. SIAM Journal of Scientific Computing, 2007, 29, 93-117.	2.8	47
31	On Cross-Currency Models with Stochastic Volatility and Correlated Interest Rates. Applied Mathematical Finance, 2012, 19, 1-35.	1.2	47
32	THE HESTON STOCHASTIC-LOCAL VOLATILITY MODEL: EFFICIENT MONTE CARLO SIMULATION. International Journal of Theoretical and Applied Finance, 2014, 17, 1450045.	0.5	47
33	A LOW-BIAS SIMULATION SCHEME FOR THE SABR STOCHASTIC VOLATILITY MODEL. International Journal of Theoretical and Applied Finance, 2012, 15, 1250016.	0.5	43
34	On coordinate transformation and grid stretching for sparse grid pricing of basket options. Journal of Computational and Applied Mathematics, 2008, 222, 193-209.	2.0	42
35	On American Options Under the Variance Gamma Process. Applied Mathematical Finance, 2007, 14, 131-152.	1.2	40
36	On the application of spectral filters in a Fourier option pricing technique. Journal of Computational Finance, 2015, 19, 75-106.	0.3	40

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37	A multigridâ€based shifted Laplacian preconditioner for a fourthâ€order Helmholtz discretization. Numerical Linear Algebra With Applications, 2009, 16, 603-626.	1.6	37
38	A neural network-based framework for financial model calibration. Journal of Mathematics in Industry, 2019, 9, .	1.2	36
39	A systematic comparison of coupled and distributive smoothing in multigrid for the poroelasticity system. Numerical Linear Algebra With Applications, 2004, 11, 93-113.	1.6	32
40	Multigrid Methods for the Stokes System. Computing in Science and Engineering, 2006, 8, 34-43.	1.2	32
41	Flexible Multiple Semicoarsening for Three-Dimensional Singularly Perturbed Problems. SIAM Journal of Scientific Computing, 1998, 19, 1646-1666.	2.8	31
42	A Simple and Efficient Segregated Smoother for the Discrete Stokes Equations. SIAM Journal of Scientific Computing, 2014, 36, A1187-A1206.	2.8	31
43	A GMRES-Based Plane Smoother in Multigrid to Solve 3D Anisotropic Fluid Flow Problems. Journal of Computational Physics, 1997, 130, 41-53.	3.8	28
44	Algebraic Multigrid Solvers for Complex-Valued Matrices. SIAM Journal of Scientific Computing, 2008, 30, 1548-1571.	2.8	28
45	The convergence of parallel multiblock multigrid methods. Applied Numerical Mathematics, 1995, 19, 115-128.	2.1	27
46	Highly accurate evaluation of European and American options under the Variance Gamma process. Journal of Computational Finance, 2006, 10, 21-42.	0.3	27
47	GPU implementation of a Helmholtz Krylov solver preconditioned by a shifted Laplace multigrid method. Journal of Computational and Applied Mathematics, 2011, 236, 281-293.	2.0	26
48	Pricing high-dimensional Bermudan options using the stochastic grid method. International Journal of Computer Mathematics, 2012, 89, 1186-1211.	1.8	26
49	On pre-commitment aspects of a time-consistent strategy for a mean-variance investor. Journal of Economic Dynamics and Control, 2016, 70, 178-193.	1.6	26
50	Numerical Fourier method and second-order Taylor scheme for backward SDEs in finance. Applied Numerical Mathematics, 2016, 103, 1-26.	2.1	26
51	Fourier Analysis of GMRES(m) Preconditioned by Multigrid. SIAM Journal of Scientific Computing, 2000, 22, 582-603.	2.8	24
52	Multigrid relaxation methods for systems of saddle point type. Applied Numerical Mathematics, 2008, 58, 1933-1950.	2.1	23
53	On an Uzawa smoother in multigrid for poroelasticity equations. Numerical Linear Algebra With Applications, 2017, 24, e2074.	1.6	23
54	On a one time-step Monte Carlo simulation approach of the SABR model: Application to European options. Applied Mathematics and Computation, 2017, 293, 461-479.	2.2	23

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55	A Fast and Accurate FFT-Based Method for Pricing Early-Exercise Options Under Levy Processes. SSRN Electronic Journal, 0, , .	0.4	22
56	A stabilized difference scheme for deformable porous media and its numerical resolution by multigrid methods. Computing and Visualization in Science, 2008, 11, 67-76.	1.2	22
57	Higher-order saddlepoint approximations in the Vasicek portfolio credit loss model. Journal of Computational Finance, 2007, 11, 93-113.	0.3	22
58	The affine Heston model with correlated Gaussian interest rates for pricing hybrid derivatives. Quantitative Finance, 2011, 11, 1647-1663.	1.7	21
59	Generalization in fully-connected neural networks for time series forecasting. Journal of Computational Science, 2019, 36, 101020.	2.9	21
60	Reduced order modeling for parameterized time-dependent PDEs using spatially and memory aware deep learning. Journal of Computational Science, 2021, 53, 101408.	2.9	21
61	Generalized beta regression models for random loss-given-default. Journal of Credit Risk, 2011, 7, 45-70.	0.2	21
62	Multigrid for High-Dimensional Elliptic Partial Differential Equations on Non-equidistant Grids. SIAM Journal of Scientific Computing, 2007, 29, 1613-1636.	2.8	20
63	Efficient VaR and Expected Shortfall computations for nonlinear portfolios within the delta-gamma approach. Applied Mathematics and Computation, 2014, 244, 16-31.	2.2	20
64	A multigrid multilevel Monte Carlo method for transport in the Darcyâ€“Stokes system. Journal of Computational Physics, 2018, 371, 382-408.	3.8	20
65	An efficient multigrid solver for a reformulated version of the poroelasticity system. Computer Methods in Applied Mechanics and Engineering, 2007, 196, 1447-1457.	6.6	19
66	Distributive smoothers in multigrid for problems with dominating gradâ€“div operators. Numerical Linear Algebra With Applications, 2008, 15, 661-683.	1.6	19
67	EFFICIENT COMPUTATION OF EXPOSURE PROFILES FOR COUNTERPARTY CREDIT RISK. International Journal of Theoretical and Applied Finance, 2014, 17, 1450024.	0.5	19
68	Pricing of early-exercise Asian options under LÃ©vy processes based on Fourier cosine expansions. Applied Numerical Mathematics, 2014, 78, 14-30.	2.1	19
69	Pricing early-exercise and discrete barrier options by Shannon wavelet expansions. Numerische Mathematik, 2017, 136, 1035-1070.	1.9	19
70	On an efficient multiple time step Monte Carlo simulation of the SABR model. Quantitative Finance, 2017, 17, 1549-1565.	1.7	19
71	An Efficient Multigrid Solver based on Distributive Smoothing for Poroelasticity Equations. Computing (Vienna/New York), 2004, 73, 99-119.	4.8	18
72	Efficient numerical Fourier methods for coupled forwardâ€“backward SDEs. Journal of Computational and Applied Mathematics, 2016, 296, 593-612.	2.0	18

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73	The stochastic collocation Monte Carlo sampler: highly efficient sampling from â€˜expensiveâ€™ distributions. Quantitative Finance, 2019, 19, 339-356.	1.7	18
74	An efficient pricing algorithm for swing options based on Fourier cosine expansions. Journal of Computational Finance, 2013, 16, 3-34.	0.3	18
75	A fast nonlinear conjugate gradient based method for 3D concentrated frictional contact problems. Journal of Computational Physics, 2015, 288, 86-100.	3.8	17
76	Two-dimensional Shannon wavelet inverse Fourier technique for pricing European options. Applied Numerical Mathematics, 2017, 117, 115-138.	2.1	16
77	A multigrid method for an invariant formulation of the incompressible navierâ€”stokes equations in general Coâ€ordinates. Communications in Applied Numerical Methods, 1992, 8, 721-734.	0.5	15
78	On the Fourier cosine series expansion method for stochastic control problems. Numerical Linear Algebra With Applications, 2013, 20, 598-625.	1.6	15
79	Counterparty Credit Exposures for Interest Rate Derivatives using the Stochastic Grid Bundling Method. Applied Mathematical Finance, 2016, 23, 175-196.	1.2	15
80	Uzawa Smoother in Multigrid for the Coupled Porous Medium and Stokes Flow System. SIAM Journal of Scientific Computing, 2017, 39, S633-S661.	2.8	15
81	On Local Fourier Analysis of Multigrid Methods for PDEs with Jumping and Random Coefficients. SIAM Journal of Scientific Computing, 2019, 41, A1385-A1413.	2.8	15
82	Pricing Bermudan options under Merton jump-diffusion asset dynamics. International Journal of Computer Mathematics, 2015, 92, 2406-2432.	1.8	14
83	Efficient Computation of Various Valuation Adjustments Under Local LÃ©vy Models. SIAM Journal on Financial Mathematics, 2018, 9, 251-273.	1.3	14
84	Efficient computation of exposure profiles on real-world and risk-neutral scenarios for Bermudan swaptions. Journal of Computational Finance, 2016, 20, 139-172.	0.3	14
85	Saddlepoint Approximations for Expectations and an Application to CDO Pricing. SIAM Journal on Financial Mathematics, 2011, 2, 692-714.	1.3	13
86	On the data-driven COS method. Applied Mathematics and Computation, 2018, 317, 68-84.	2.2	13
87	TVD, WENO and blended BDF discretizations for Asian options. Computing and Visualization in Science, 2004, 6, 131-138.	1.2	12
88	Efficient pricing of commodity options with early-exercise under the Ornsteinâ€“Uhlenbeck process. Applied Numerical Mathematics, 2012, 62, 91-111.	2.1	12
89	Multigrid method for nonlinear poroelasticity equations. Computing and Visualization in Science, 2015, 17, 255-265.	1.2	12
90	An equityâ€“interest rate hybrid model with stochastic volatility and the interest rate smile. Journal of Computational Finance, 2012, 15, 45-77.	0.3	12

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91	Valuing modular nuclear power plants in finite time decision horizon. Energy Economics, 2013, 36, 625-636.	12.1	11
92	Pricing inflation products with stochastic volatility and stochastic interest rates. Insurance: Mathematics and Economics, 2013, 52, 286-299.	1.2	11
93	GPU acceleration of the stochastic grid bundling method for early-exercise options. International Journal of Computer Mathematics, 2015, 92, 2433-2454.	1.8	11
94	A Genetic Search for Optimal Multigrid Components Within a Fourier Analysis Setting. SIAM Journal of Scientific Computing, 2003, 24, 924-944.	2.8	10
95	Construction strategies and lifetime uncertainties for nuclear projects: A real option analysis. Nuclear Engineering and Design, 2013, 265, 319-329.	1.7	10
96	Closing the performance gap between an iterative frequency-domain solver and an explicit time-domain scheme for 3D migration on parallel architectures. Geophysics, 2014, 79, S47-S61.	2.6	10
97	Decision-support tool for assessing future nuclear reactor generation portfolios. Energy Economics, 2014, 44, 99-112.	12.1	10
98	From Concentration Profiles to Concentration Maps. New tools for the study of loss distributions. Insurance: Mathematics and Economics, 2018, 78, 13-29.	1.2	10
99	An Equity-Interest Rate Hybrid Model with Stochastic Volatility and the Interest Rate Smile. SSRN Electronic Journal, 0, , .	0.4	10
100	Analysis of an affine version of the Hestonâ€“Hullâ€“White option pricing partial differential equation. Applied Numerical Mathematics, 2013, 72, 143-159.	2.1	9
101	EXTENDING THE BEM FOR ELASTIC CONTACT PROBLEMS BEYOND THE HALF-SPACE APPROACH. Mathematical Modelling and Analysis, 2017, 21, 119-141.	1.5	9
102	Accurate and Robust Numerical Methods for the Dynamic Portfolio Management Problem. Computational Economics, 2017, 49, 433-458.	2.6	9
103	Monolithic multigrid method for the coupled Stokes flow and deformable porous medium system. Journal of Computational Physics, 2018, 353, 148-168.	3.8	9
104	A Projected Algebraic Multigrid Method for Linear Complementarity Problems. Numerical Mathematics, 2012, 5, 85-98.	1.3	9
105	ON ROBUST MULTI-PERIOD PRE-COMMITMENT AND TIME-CONSISTENT MEAN-VARIANCE PORTFOLIO OPTIMIZATION. International Journal of Theoretical and Applied Finance, 2017, 20, 1750049.	0.5	8
106	Stochastic grid bundling method for backward stochastic differential equations. International Journal of Computer Mathematics, 2019, 96, 2272-2301.	1.8	8
107	Rolling Adjoints: Fast Greeks along Monte Carlo scenarios for early-exercise options. Journal of Computational Science, 2019, 33, 95-112.	2.9	8
108	BENCHOP â€“ SLV: the BENCHmarking project in Option Pricing â€“ Stochastic and Local Volatility problems. International Journal of Computer Mathematics, 2019, 96, 1910-1923.	1.8	8

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109	On the Robustness of a Multiple Semiâ€coarsened Grid Method. ZAMM Zeitschrift Fur Angewandte Mathematik Und Mechanik, 1995, 75, 251-257.	1.6	7
110	Real applications on the new parallel system NEC Cenju-3. Parallel Computing, 1996, 22, 131-148.	2.1	7
111	A geometric multigrid method based on L-shaped coarsening for PDEs on stretched grids. Numerical Linear Algebra With Applications, 2010, 17, 871-894.	1.6	7
112	On Cross-Currency Models with Stochastic Volatility and Correlated Interest Rates. SSRN Electronic Journal, 0, , .	0.4	7
113	Accuracy Measures and Fourier Analysis for the Full Multigrid Algorithm. SIAM Journal of Scientific Computing, 2010, 32, 3108-3129.	2.8	7
114	Efficient portfolio valuation incorporating liquidity risk. Quantitative Finance, 2013, 13, 1575-1586.	1.7	7
115	On the Application of Spectral Filters in a Fourier Option Pricing Technique. SSRN Electronic Journal, 0, , .	0.4	7
116	A FULL MULTIGRID METHOD FOR LINEAR COMPLEMENTARITY PROBLEMS ARISING FROM ELASTIC NORMAL CONTACT PROBLEMS. Mathematical Modelling and Analysis, 2014, 19, 216-240.	1.5	7
117	Pricing Bermudan options under local LÃ©vy models with default. Journal of Mathematical Analysis and Applications, 2017, 450, 929-953.	1.0	7
118	A novel Monte Carlo approach to hybrid local volatility models. Quantitative Finance, 2017, 17, 1347-1366.	1.7	7
119	A deep learning approach for computations of exposure profiles for high-dimensional Bermudan options. Applied Mathematics and Computation, 2021, 408, 126332.	2.2	7
120	Financial Option Valuation by Unsupervised Learning with Artificial Neural Networks. Mathematics, 2021, 9, 46.	2.2	7
121	Error analysis for a potential problem on locally refined grids. Numerische Mathematik, 2000, 86, 539-563.	1.9	6
122	Option pricing with COS method on graphics processing units. , 2009, , .		6
123	ANALYTICAL APPROXIMATION TO CONSTANT MATURITY SWAP CONVEXITY CORRECTIONS IN A MULTI-FACTOR SABR MODEL. International Journal of Theoretical and Applied Finance, 2010, 13, 1019-1046.	0.5	6
124	An ENO-Based Method for Second-Order Equations and Application to the Control of Dike Levels. Journal of Scientific Computing, 2012, 50, 462-492.	2.3	6
125	On the wavelet-based SWIFT method for backward stochastic differential equations. IMA Journal of Numerical Analysis, 2018, 38, 1051-1083.	2.9	6
126	A MULTIGRID MULTILEVEL MONTE CARLO METHOD USING HIGH-ORDER FINITE-VOLUME SCHEME FOR LOGNORMAL DIFFUSION PROBLEMS. , 2017, 7, 57-81.		6

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127	The Stochastic Grid Bundling Method: Efficient Pricing of Multidimensional Bermudan Options and the Greeks. SSRN Electronic Journal, 0, , .	0.4	6
128	Nonnegative matrix factorization of a correlation matrix. Linear Algebra and Its Applications, 2009, 431, 334-349.	0.9	5
129	The Stochastic Collocation Monte Carlo Sampler: Highly Efficient Sampling from 'Expensive' Distributions. SSRN Electronic Journal, 0, , .	0.4	5
130	Efficient Computation of Exposure Profiles for Counterparty Credit Risk. SSRN Electronic Journal, 2014, , .	0.4	5
131	Acceleration of option pricing technique on graphics processing units. Concurrency Computation Practice and Experience, 2014, 26, 1626-1639.	2.2	5
132	Reduction of computing time for least-squares migration based on the Helmholtz equation by graphics processing units. Computational Geosciences, 2016, 20, 297-315.	2.4	5
133	Between â„™ and â„š: The â„™â„š Measure for Pricing in Asset Liability Management. Journal of Risk and Financial Management, 2018, 11, 67.	2.3	5
134	Fourier Cosine Expansions and Putâ€“Call Relations for Bermudan Options. Springer Proceedings in Mathematics, 2012, , 323-350.	0.5	5
135	From arbitrage to arbitrage-free implied volatilities. Journal of Computational Finance, 2016, , .	0.3	5
136	The Seven-League Scheme: Deep Learning for Large Time Step Monte Carlo Simulations of Stochastic Differential Equations. Risks, 2022, 10, 47.	2.4	5
137	Efficientd-multigrid preconditioners for sparse-grid solution of high-dimensional partial differential equations. International Journal of Computer Mathematics, 2007, 84, 1131-1149.	1.8	4
138	Numerical performance of a parallel solution method for a heterogeneous 2D Helmholtz equation. Computing and Visualization in Science, 2008, 11, 139-146.	1.2	4
139	On the robustness of ILU smoothers on triangular grids. Applied Numerical Mathematics, 2016, 106, 37-52.	2.1	4
140	Fast and accurate exercise policies for Bermudan swaptions in the LIBOR market model. International Journal of Financial Engineering, 2016, 03, 1650005.	0.5	4
141	A parametric acceleration of multilevel Monte Carlo convergence for nonlinear variably saturated flow. Computational Geosciences, 2020, 24, 311-331.	2.4	4
142	Numerical Fourier Method and Second-Order Taylor Scheme for Backward SDEs in Finance. SSRN Electronic Journal, 2014, , .	0.4	3
143	Multigrid with FFT smoother for a simplified 2D frictional contact problem. Numerical Linear Algebra With Applications, 2014, 21, 256-274.	1.6	3
144	THE TIME-DEPENDENT FX-SABR MODEL: EFFICIENT CALIBRATION BASED ON EFFECTIVE PARAMETERS. International Journal of Theoretical and Applied Finance, 2015, 18, 1550042.	0.5	3

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145	The COS method for option valuation under the SABR dynamics. International Journal of Computer Mathematics, 2018, 95, 444-464.	1.8	3
146	Model-free stochastic collocation for an arbitrage-free implied volatility: Part I. Decisions in Economics and Finance, 2019, 42, 679-714.	1.8	3
147	Model-Free Stochastic Collocation for an Arbitrage-Free Implied Volatility, Part II. Risks, 2019, 7, 30.	2.4	3
148	Total value adjustment for a stochastic volatility model. A comparison with the Blackâ€“Scholes model. Applied Mathematics and Computation, 2021, 391, 125489.	2.2	3
149	On high-order schemes for tempered fractional partial differential equations. Applied Numerical Mathematics, 2021, 165, 459-481.	2.1	3
150	Deep learning for CVA computations of large portfolios of financial derivatives. Applied Mathematics and Computation, 2021, 409, 126399.	2.2	3
151	On a Multigrid Method for Tempered Fractional Diffusion Equations. Fractal and Fractional, 2021, 5, 145.	3.3	3
152	Adaptive integration for multi-factor portfolio credit loss models. Journal of Computational and Applied Mathematics, 2009, 231, 506-516.	2.0	2
153	The Time-Dependent FX-SABR Model: Efficient Calibration based on Effective Parameters. SSRN Electronic Journal, 0, , .	0.4	2
154	Pricing Early-Exercise and Discrete Barrier Options by Shannon Wavelet Expansions. SSRN Electronic Journal, 2015, , .	0.4	2
155	COMPUTING CREDIT VALUATION ADJUSTMENT FOR BERMUDAN OPTIONS WITH WRONG WAY RISK. International Journal of Theoretical and Applied Finance, 2017, 20, 1750056.	0.5	2
156	Uncertainty quantification and Heston model. Journal of Mathematics in Industry, 2018, 8, .	1.2	2
157	Portfolio Risk and the Quantum Majorization of Correlation Matrices. SSRN Electronic Journal, 2019, , .	0.4	2
158	Portfolio risk and the quantum majorization of correlation matrices. IMA Journal of Management Mathematics, 2021, 32, 257-282.	1.6	2
159	Counterparty Credit Exposures for Interest Rate Derivatives Using the Stochastic Grid Bundling Method. SSRN Electronic Journal, 0, , .	0.4	2
160	Accurate and Robust Numerical Methods for the Dynamic Portfolio Management Problem. SSRN Electronic Journal, 0, , .	0.4	2
161	Pricing Bermudan Options Under Local LLvy Models with Default. SSRN Electronic Journal, 0, , .	0.4	2
162	Monte Carlo Calculation of Exposure Profiles and Greeks for Bermudan and Barrier Options under the Heston Hull-White Model. SSRN Electronic Journal, 0, , .	0.4	2

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163	Lorenz-generated bivariate Archimedean copulas. Dependence Modeling, 2020, 8, 186-209.	0.5	2
164	Fast Valuation and Calibration of Credit Default Swaps Under Levy Dynamics. SSRN Electronic Journal, 2009, , .	0.4	1
165	Calibration and Monte Carlo Pricing of the SABR-Hull-White Model for Long-Maturity Equity Derivatives. SSRN Electronic Journal, 0, , .	0.4	1
166	A Novel Monte Carlo Approach to Hybrid Local Volatility Models. SSRN Electronic Journal, 0, , .	0.4	1
167	Multidimensional Shannon Wavelet Inverse Fourier Technique for Pricing Financial European Options. SSRN Electronic Journal, 0, , .	0.4	1
168	On a multigrid method for the coupled Stokes and porous media flow problem. AIP Conference Proceedings, 2017, , .	0.4	1
169	Rolling Adjoints : Fast Greeks Along Monte Carlo Scenarios for Early-Exercise Options. SSRN Electronic Journal, 0, , .	0.4	1
170	Approximation of insurance liability contracts using radial basis functions. International Journal of Computer Mathematics, 2019, 96, 2245-2271.	1.8	1
171	Quantifying credit portfolio losses under multi-factor models. International Journal of Computer Mathematics, 2019, 96, 2135-2156.	1.8	1
172	Machine Learning to Compute Implied Volatility from European/American Options Considering Dividend Yield. Proceedings (mdpi), 2020, 54, 61.	0.2	1
173	An SGBM-XVA demonstrator: a scalable Python tool for pricing XVA. Journal of Mathematics in Industry, 2020, 10, .	1.2	1
174	Valuation of electricity storage contracts using the COS method. Applied Mathematics and Computation, 2021, 410, 126416.	2.2	1
175	Modern Monte Carlo Methods and GPU Computing. Mathematics in Industry, 2017, , 465-476.	0.3	1
176	Fast and Accurate Exercise Policies for Bermudan Swaptions in Libor Market Model. SSRN Electronic Journal, 0, , .	0.4	1
177	On a One Time-Step SABR Simulation Approach: Application to European Options. SSRN Electronic Journal, 0, , .	0.4	1
178	Efficient Computation of Exposure Profiles on Real-World and Risk-Neutral Scenarios for Bermudan Swaptions. SSRN Electronic Journal, 0, , .	0.4	1
179	Relevance of Wrong-Way Risk in Funding Valuation Adjustments. Finance Research Letters, 2022, 49, 103091.	6.7	1
180	Computation of risk contribution in the Vasicek portfolio credit loss model. Proceedings in Applied Mathematics and Mechanics, 2007, 7, 1081103-1081104.	0.2	0

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181	Special issue in computing and visualization in science (CVS) related to the European Multigrid conference, EMG 2010. Computing and Visualization in Science, 2011, 14, 1-1.	1.2	0
182	Special issue in computing and visualization in science (CVS), related to the European multigrid conference, EMG 2010. Computing and Visualization in Science, 2011, 14, 49-49.	1.2	0
183	Computational methods for PDEs in finance. International Journal of Computer Mathematics, 2012, 89, 1093-1093.	1.8	0
184	Fast solvers for simulation, inversion, and control of wave propagation problems. Numerical Linear Algebra With Applications, 2013, 20, 539-540.	1.6	0
185	Efficient VAR and Expected Shortfall Computations for Non-Linear Portfolios within the Delta-Gamma Approach. SSRN Electronic Journal, 0, , .	0.4	0
186	A Highly Efficient Shannon Wavelet Inverse Fourier Technique for Pricing European Options. SSRN Electronic Journal, 2015, , .	0.4	0
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