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Publications

Journals

- Mighani, Abolfazl and Foroush Bastani, Ali and Kazemi, Seyed-Mohammad-Mahdi, "On Multilevel RBF Collocation Based on Operator Newton Iteration to Solve Nonlinear Black--Scholes Equations", Iranian Journal of Science and Technology, Transactions A: Science, Vol. 46, NO. 2, 2022
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- Ahmadi, Z and Hosseini, S Mohammad and Bastani, A Foroush, "A new lattice-based scheme for swing option pricing under mean-reverting regime-switching jump--diffusion processes", Journal of Computational and Applied Mathematics, Vol. 383, NO. 2, 2021
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model for the Probability of Default under a Regime-Switching Synchronous-Jump Tempered Stable Lévy Model with Desingularized Meshfree Collocation method", arXiv preprint arXiv:2109.04676, Vol. 383, NO. 2, 2021

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- Malzoumati-Khiaban, M and Bastani, A Foroush and Yaghouti, MR, "Long-term adaptive symplectic numerical integration of linear stochastic oscillators driven by additive white noise", Numerical Algorithms, Vol. 80, NO. 3, 2019



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- Ahmadi, Zahra and Hosseini, Seyyed Mohammad and Bastani, Ali Foroush, "A Lattice-Based Approach to Price Options Under Mean-Reverting Regime-Switching Diffusion Processes", *Numerical Analysis and Its Applications*, Vol. 80, NO. 3, 2018
- Abedini, Nazanin and Bastani, Ali Foroush and Zangeneh, Bijan Zohouri, "Finite Element Method for Fractional Stochastic Differential Equations", *Numerical Analysis and Its Applications*, Vol. 80, NO. 3, 2018
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