

Jae-Kyung Woo

List of Publications by Year in descending order

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Version: 2024-02-01

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29
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docs citations

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128
citing authors

#	ARTICLE	IF	CITATIONS
1	On the Class of Erlang Mixtures with Risk Theoretic Applications. North American Actuarial Journal, 2007, 11, 99-115.	1.4	84
2	Structural properties of Gerber's Shiu functions in dependent Sparre Andersen models. Insurance: Mathematics and Economics, 2010, 46, 117-126.	1.2	55
3	ON SOME PROPERTIES OF A CLASS OF MULTIVARIATE ERLANG MIXTURES WITH INSURANCE APPLICATIONS. ASTIN Bulletin, 2015, 45, 151-173.	1.0	32
4	A note on discounted compound renewal sums under dependency. Insurance: Mathematics and Economics, 2013, 52, 170-179.	1.2	24
5	Gerber's Shiu analysis with a generalized penalty function. Scandinavian Actuarial Journal, 2010, 2010, 185-199.	1.7	18
6	On the analysis of a general class of dependent risk processes. Insurance: Mathematics and Economics, 2012, 51, 134-141.	1.2	17
7	Some Remarks on Delayed Renewal Risk Models. ASTIN Bulletin, 2010, 40, 199-219.	1.0	14
8	Surplus Analysis of Sparre Andersen Insurance Risk Processes. Springer Actuarial, 2017, , .	0.4	12
9	A generalized penalty function for a class of discrete renewal processes. Scandinavian Actuarial Journal, 2012, 2012, 130-152.	1.7	11
10	A note on deficit analysis in dependency models involving Coxian claim amounts. Scandinavian Actuarial Journal, 2014, 2014, 405-423.	1.7	10
11	On the discounted aggregate claim costs until ruin in dependent Sparre Andersen risk processes. Scandinavian Actuarial Journal, 2016, 2016, 63-91.	1.7	10
12	On the Joint Analysis of the Total Discounted Payments to Policyholders and Shareholders: Dividend Barrier Strategy. Risks, 2015, 3, 491-514.	2.4	9
13	Surplus analysis for a class of Coxian interclaim time distributions with applications to mixed Erlang claim amounts. Insurance: Mathematics and Economics, 2010, 46, 32-41.	1.2	8
14	Optimal dividend and capital injection strategy with a penalty payment at ruin: Restricted dividend payments. Insurance: Mathematics and Economics, 2020, 92, 1-16.	1.2	8
15	On orderings and bounds in a generalized Sparre Andersen risk model. Applied Stochastic Models in Business and Industry, 2011, 27, 51-60.	1.5	6
16	On multivariate discounted compound renewal sums with time-dependent claims in the presence of reporting/payment delays. Insurance: Mathematics and Economics, 2016, 70, 354-363.	1.2	6
17	A bivariate Laguerre expansions approach for joint ruin probabilities in a two-dimensional insurance risk process. Insurance: Mathematics and Economics, 2022, 103, 96-118.	1.2	6
18	Asymptotic analysis of risk quantities conditional on ruin for multidimensional heavy-tailed random walks. Insurance: Mathematics and Economics, 2014, 55, 1-9.	1.2	5

#	ARTICLE	IF	CITATIONS
19	On a multivariate renewal-reward process involving time delays and discounting: applications to IBNR processes and infinite server queues. <i>Queueing Systems</i> , 2018, 90, 307-350.	0.9	4
20	Asymptotic correlation structure of discounted Incurred But Not Reported claims under fractional Poisson arrival process. <i>European Journal of Operational Research</i> , 2019, 276, 582-601.	5.7	4
21	Bayesian credibility under a bivariate prior on the frequency and the severity of claims. <i>Insurance: Mathematics and Economics</i> , 2021, 100, 274-295.	1.2	4
22	Finite-time ruin probabilities using bivariate Laguerre series. <i>Scandinavian Actuarial Journal</i> , 2023, 2023, 153-190.	1.7	4
23	Gerber's Shiu analysis with two-sided acceptable levels. <i>Journal of Computational and Applied Mathematics</i> , 2017, 321, 185-210.	2.0	3
24	Discounted Aggregate Claim Costs Until Ruin in the Discrete-Time Renewal Risk Model. <i>Methodology and Computing in Applied Probability</i> , 2018, 20, 1285-1318.	1.2	3
25	A plan of capital injections based on the claims frequency. <i>Annals of Actuarial Science</i> , 2018, 12, 296-325.	1.5	3
26	SOME DISTRIBUTIONAL PROPERTIES OF A CLASS OF COUNTING DISTRIBUTIONS WITH CLAIMS ANALYSIS APPLICATIONS. <i>ASTIN Bulletin</i> , 2013, 43, 189-212.	1.0	2
27	On the Joint Distributions of the Time to Ruin, the Surplus Prior to Ruin, and the Deficit at Ruin in the Classical Risk Model; David Landriault and Gordon E. Willmot, April, 2009. <i>North American Actuarial Journal</i> , 2009, 13, 272-277.	1.4	1
28	Analysis of the infinite server queues with semi-Markovian multivariate discounted inputs. <i>Queueing Systems</i> , 2020, 94, 393-420.	0.9	1
29	Remarks on a generalized inverse Gaussian type integral with applications. <i>Applied Mathematics and Computation</i> , 2022, 430, 127302.	2.2	0