Jae-Kyung Woo

List of Publications by Year
in descending order

29 papers	364 citations	933447 10 h-index	839539 18 g-index
29 all docs	29 docs citations	29 times ranked	128 citing authors

#	Article	IF	Citations
1	Finite-time ruin probabilities using bivariate Laguerre series. Scandinavian Actuarial Journal, 2023, 2023, 153-190.	1.7	4
2	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
3	Remarks on a generalized inverse Ggaussian type integral with applications. Applied Mathematics and Computation, 2022, 430, 127302.	2.2	0
4	Bayesian credibility under a bivariate prior on the frequency and the severity of claims. Insurance: Mathematics and Economics, 2021, 100, 274-295.	1.2	4
5	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
6	Analysis of the infinite server queues with semi-Markovian multivariate discounted inputs. Queueing Systems, 2020, 94, 393-420.	0.9	1
7	Asymptotic correlation structure of discounted Incurred But Not Reported claims under fractional Poisson arrival process. European Journal of Operational Research, 2019, 276, 582-601.	5.7	4
8	On a multivariate renewal-reward process involving time delays and discounting: applications to IBNR processes and infinite server queues. Queueing Systems, 2018, 90, 307-350.	0.9	4
9	Discounted Aggregate Claim Costs Until Ruin in the Discrete-Time Renewal Risk Model. Methodology and Computing in Applied Probability, 2018, 20, 1285-1318.	1.2	3
10	A plan of capital injections based on the claims frequency. Annals of Actuarial Science, 2018, 12, 296-325.	1.5	3
11	Gerberâ€"Shiu analysis with two-sided acceptable levels. Journal of Computational and Applied Mathematics, 2017, 321, 185-210.	2.0	3
12	Surplus Analysis of Sparre Andersen Insurance Risk Processes. Springer Actuarial, 2017, , .	0.4	12
13	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
14	On the discounted aggregate claim costs until ruin in dependent Sparre Andersen risk processes. Scandinavian Actuarial Journal, 2016, 2016, 63-91.	1.7	10
15	On the Joint Analysis of the Total Discounted Payments to Policyholders and Shareholders: Dividend Barrier Strategy. Risks, 2015, 3, 491-514.	2.4	9
16	ON SOME PROPERTIES OF A CLASS OF MULTIVARIATE ERLANG MIXTURES WITH INSURANCE APPLICATIONS. ASTIN Bulletin, 2015, 45, 151-173.	1.0	32
17	A note on deficit analysis in dependency models involving Coxian claim amounts. Scandinavian Actuarial Journal, 2014, 2014, 405-423.	1.7	10
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	A note on discounted compound renewal sums under dependency. Insurance: Mathematics and Economics, 2013, 52, 170-179.	1.2	24
20	SOME DISTRIBUTIONAL PROPERTIES OF A CLASS OF COUNTING DISTRIBUTIONS WITH CLAIMS ANALYSIS APPLICATIONS. ASTIN Bulletin, 2013, 43, 189-212.	1.0	2
21	A generalized penalty function for a class of discrete renewal processes. Scandinavian Actuarial Journal, 2012, 2012, 130-152.	1.7	11
22	On the analysis of a general class of dependent risk processes. Insurance: Mathematics and Economics, 2012, 51, 134-141.	1.2	17
23	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
24	Structural properties of Gerberâ€"Shiu functions in dependent Sparre Andersen models. Insurance: Mathematics and Economics, 2010, 46, 117-126.	1.2	55
25	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
26	Some Remarks on Delayed Renewal Risk Models. ASTIN Bulletin, 2010, 40, 199-219.	1.0	14
27	Gerberâ€"Shiu analysis with a generalized penalty function. Scandinavian Actuarial Journal, 2010, 2010, 185-199.	1.7	18
28	â€œOn the Joint Distributions of the Time to Ruin, the Surplus Prior to Ruin, and the Deficit at Ruin in the Classical Risk Modelâ€, David Landriault and Gordon E. Willmot, April, 2009. North American Actuarial Journal, 2009, 13, 272-277.	1.4	1
29	On the Class of Erlang Mixtures with Risk Theoretic Applications. North American Actuarial Journal, 2007, 11, 99-115.	1.4	84