Yasutaka Shimizu

List of Publications by Year
in descending order

29 papers	449 citations	759233 12 h-index	752698 20 g-index
31 all docs	31 docs citations	31 times ranked	117 citing authors

#	Article	IF	Citations
1	Least-squares estimators based on the Adams method for stochastic differential equations with small LÃ©vy noise. Japanese Journal of Statistics and Data Science, 2022, 5, 217-240.	1.2	1
2	WHY DOES A HUMAN DIE? A STRUCTURAL APPROACH TO COHORT-WISE MORTALITY PREDICTION UNDER SURVIVAL ENERGY HYPOTHESIS. ASTIN Bulletin, 2021, 51, 191-219.	1.0	2
3	Inference for Ruin Probability. SpringerBriefs in Statistics, 2021, , 59-88.	0.4	0
4	Asymptotically Normal Estimators of the Ruin Probability for LÃ©vy Insurance Surplus from Discrete Samples. Risks, 2019, 7, 37.	2.4	10
5	Dynamic risk measures for stochastic asset processes from ruin theory. Annals of Actuarial Science, 2018, 12, 249-268.	1.5	2
6	Parametric inference for ruin probability in the classical risk model. Statistics and Probability Letters, 2018, 133, 28-37.	0.7	0
7	Estimation of a Concordance Probability for Doubly Censored Time-to-Event Data. Statistics in Biosciences, 2018, 10, 546-567.	1.2	0
8	Estimating Gerberâ€"Shiu functions from discretely observed LÃ©vy driven surplus. Insurance: Mathematics and Economics, 2017, 74, 84-98.	1.2	29
9	Threshold Estimation for Stochastic Processes with Small Noise. Scandinavian Journal of Statistics, 2017, 44, 951-988.	1.4	3
10	Least squares estimators for stochastic differential equations driven by small LÃ©vy noises. Stochastic Processes and Their Applications, 2017, 127, 1475-1495.	0.9	27
11	Edgeworth type expansion of ruin probability under LÃ©vy risk processes in the small loading asymptotics. Scandinavian Actuarial Journal, 2014, 2014, 620-648.	1.7	1
12	Potential measures for spectrally negative Markov additive processes with applications in ruin theory. Insurance: Mathematics and Economics, 2014, 59, 11-26.	1.2	20
13	On a Generalization from Ruin to Default in a LÃ©vy Insurance Risk Model. Methodology and Computing in Applied Probability, 2013, 15, 773-802.	1.2	16
14	Least squares estimators for discretely observed stochastic processes driven by small LÃ©vy noises. Journal of Multivariate Analysis, 2013, 116, 422-439.	1.0	34
15	Finite-time survival probability and credit default swaps pricing under geometric LÃ©vy markets. Insurance: Mathematics and Economics, 2013, 53, 14-23.	1.2	11
16	Non-parametric estimation of the Gerberâ€"Shiu function for the Wienerâ€"Poisson risk model. Scandinavian Actuarial Journal, 2012, 2012, 56-69.	1.7	38
17	Local asymptotic mixed normality for discretely observed non-recurrent Ornsteinâ€"Uhlenbeck processes. Annals of the Institute of Statistical Mathematics, 2012, 64, 193-211.	0.8	12
18	Estimation of parameters for discretely observed diffusion processes with a variety of rates for information. Annals of the Institute of Statistical Mathematics, 2012, 64, 545-575.	0.8	4

#	Article	IF	Citations
19	Threshold selection in jump-discriminant filter for discretely observed jump processes. Statistical Methods and Applications, 2010, 19, 355-378.	1.2	10
20	Quadratic Type Contrast Functions for Discretely Observed Non-Ergodic Diffusion Processes. SSRN Electronic Journal, 2009, , .	0.4	5
21	Notes on drift estimation for certain non-recurrent diffusion processes from sampled data. Statistics and Probability Letters, 2009, 79, 2200-2207.	0.7	15
22	Functional estimation for LÃ©vy measures of semimartingales with Poissonian jumps. Journal of Multivariate Analysis, 2009, 100, 1073-1092.	1.0	11
23	Model selection for LÃ©vy measures in diffusion processes with jumps from discrete observations. Journal of Statistical Planning and Inference, 2009, 139, 516-532.	0.6	2
24	A new aspect of a risk process and its statistical inference. Insurance: Mathematics and Economics, 2009, 44, 70-77.	1.2	26
25	A Practical Inference for Discretely Observed Jump-diffusions from Finite Samples. Journal of the Japan Statistical Society, 2008, 38, 391-413.	0.1	14
26	M-Estimation for Discretely Observed Ergodic Diffusion Processes with Infinitely Many Jumps. Statistical Inference for Stochastic Processes, 2006, 9, 179-225.	0.6	36
27	Estimation of Parameters for Diffusion Processes with Jumps from Discrete Observations. Statistical Inference for Stochastic Processes, 2006, 9, 227-277.	0.6	103
28	Density Estimation of LÃ©vy Measures for Discretely Observed Diffusion Processes with Jumps. Journal of the Japan Statistical Society, 2006, 36, 37-62.	0.1	16
29	Estimation of the Expected Discounted Penalty Function for Levy Insurance Risks. SSRN Electronic Journal, 0, , .	0.4	1