Fei Sun

List of Publications by Year in descending order

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FEI SUN

#	Article	IF	CITATIONS
1	Set-valued loss-based risk measures. Positivity, 2018, 22, 859-871.	0.7	9
2	Coherent and convex loss-based risk measures for portfolio vectors. Positivity, 2018, 22, 399-414.	0.7	8
3	SET-VALUED CASH SUB-ADDITIVE RISK MEASURES. Probability in the Engineering and Informational Sciences, 2019, 33, 241-257.	0.8	3
4	Regulator-Based Risk Statistics for Portfolios. Discrete Dynamics in Nature and Society, 2020, 2020, 1-6.	0.9	3
5	Regulator-Based Risk Statistics with Scenario Analysis. Mathematical Problems in Engineering, 2021, 2021, 1-5.	1.1	Ο
6	Complex Risk Statistics with Scenario Analysis. Complexity, 2021, 2021, 1-6.	1.6	0
7	Multivariate dynamic cash sub-additive risk measures for processes. International Journal of Theoretical and Applied Finance, 0, , .	0.5	Ο