

Ruilin Tian

List of Publications by Year in descending order

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Version: 2024-02-01

10
papers

174
citations

1478505

6
h-index

1372567

10
g-index

10
all docs

10
docs citations

10
times ranked

65
citing authors

#	ARTICLE	IF	CITATIONS
1	Managing Capital Market and Longevity Risks in a Defined Benefit Pension Plan. <i>Journal of Risk and Insurance</i> , 2013, 80, 585-620.	1.6	37
2	Mortality Portfolio Risk Management. <i>Journal of Risk and Insurance</i> , 2013, 80, 853-890.	1.6	36
3	De-risking defined benefit plans. <i>Insurance: Mathematics and Economics</i> , 2015, 63, 52-65.	1.2	35
4	Downside Risk Management of a Defined Benefit Plan Considering Longevity Basis Risk. <i>North American Actuarial Journal</i> , 2014, 18, 68-86.	1.4	24
5	Pension Risk Management in the Enterprise Risk Management Framework. <i>Journal of Risk and Insurance</i> , 2017, 84, 345-365.	1.6	17
6	Portfolio Risk Management with CVaR-Like Constraints. <i>North American Actuarial Journal</i> , 2010, 14, 86-106.	1.4	11
7	Predictive power of Markovian models: Evidence from US recession forecasting. <i>Journal of Forecasting</i> , 2019, 38, 525-551.	2.8	7
8	Moment Problem and Its Applications to Risk Assessment. <i>North American Actuarial Journal</i> , 2017, 21, 242-266.	1.4	5
9	Pension Risk Management in the Enterprise Risk Management Framework. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	1
10	Downside risk control and optimal investment turnover around financial crises. <i>International Journal of Portfolio Analysis and Management</i> , 2018, 2, 141.	0.1	1