Ruilin Tian

List of Publications by Year
in descending order

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