Nikolai Valtchev Kolev

List of Publications by Year
in descending order

30 papers	257 citations	1307594 7 h-index	996975 15 g-index
33 all docs	33 docs citations	33 times ranked	177 citing authors

#	Article	IF	Citations
1	Copulas: A Review and Recent Developments. Stochastic Models, 2006, 22, 617-660.	0.5	76
2	Copula-based regression models: A survey. Journal of Statistical Planning and Inference, 2009, 139, 3847-3856.	0.6	44
3	How long memory in volatility affects true dependence structure. International Review of Financial Analysis, 2008, 17, 1070-1086.	6.6	21
4	Random sums of exchangeable variables and actuarial applications. Insurance: Mathematics and Economics, 2008, 42, 147-153.	1.2	17
5	JOINT LIFE INSURANCE PRICING USING EXTENDED MARSHALLâ€"OLKIN MODELS. ASTIN Bulletin, 2019, 49, 409-432.	1.0	11
6	Run and frequency quotas in a multi-state markov chain. Communications in Statistics - Theory and Methods, 1999, 28, 2223-2233.	1.0	8
7	A simple relation between the Leimkuhler curve and the mean residual life. Journal of Informetrics, 2010, 4, 602-607.	2.9	8
8	Sibuya-type bivariate lack of memory property. Journal of Multivariate Analysis, 2015, 134, 119-128.	1.0	8
9	Discrete distributions related to success runs of lengthk in aulti-state markov chain. Communications in Statistics - Theory and Methods, 1997, 26, 1031-1049.	1.0	7
10	Quotas on runs of successes and failures in a multi-state markov chain. Communications in Statistics - Theory and Methods, 1999, 28, 2235-2248.	1.0	7
11	Multinomial model for random sums. Insurance: Mathematics and Economics, 2005, 37, 494-504.	1.2	6
12	Characterizations of the class of bivariate Gompertz distributions. Journal of Multivariate Analysis, 2016, 148, 173-179.	1.0	5
13	A law of uniform seniority for dependent lives. Scandinavian Actuarial Journal, 2021, 2021, 726-743.	1.7	5
14	A weak version of bivariate lack of memory property. Brazilian Journal of Probability and Statistics, 2018, 32, .	0.4	4
15	Joint probability generating function for a vector of arbitrary indicator variables. Journal of Computational and Applied Mathematics, 2006, 186, 89-98.	2.0	3
16	A class of continuous bivariate distributions with linear sum of hazard gradient components. Journal of Statistical Distributions and Applications, 2016, 3, .	1.2	3
17	Copula Representations for Invariant Dependence Functions. Springer Proceedings in Mathematics and Statistics, 2015, , 411-421.	0.2	3
18	Bounds for Distorted Risk Measures. Economic Quality Control, 2008, 23, .	0.3	2

#	Article	IF	Citations
19	Functional equations involving Sibuyaâ€™s dependence function. Aequationes Mathematicae, 2018, 92, 441-451.	0.8	2
20	New Measure of the Bivariate Asymmetry. Sankhya A, 2021, 83, 421-448.	0.8	2
21	Bounds for Quantile-Based Risk Measures of Functions of Dependent Random Variables. Economic Quality Control, 2008, 23, .	0.3	1
22	The BALM Copula. International Journal of Stochastic Analysis, 2013, 2013, 1-6.	0.3	1
23	Characterizations of Extreme Value Extended Marshall-Olkin Models with Exponential Marginals. International Journal of Statistics and Probability, 2016, 6, 87.	0.3	1
24	Transfer of Global Measures of Dependence into Cumulative Local. Applied Mathematics, 2014, 05, 615-627.	0.4	1
25	â€œRelative Importance of Risk Sources in Insurance Systemsâ€, Edward W. Frees, April 1998. North American Actuarial Journal, 1998, 2, 50-51.	1.4	0
26	A zero-inflated occupancy distribution: exact results and Poisson convergence. International Journal of Mathematics and Mathematical Sciences, 2003, 2003, 1771-1782.	0.7	0
27	Run and Frequency Quotas Under Markovian Fashion and their Application in Risk Analysis. Economic Quality Control, 2005, 20, .	0.3	0
28	Bivariate Density Classification by the Geometry of the Marginals. Economic Quality Control, 2007, 22, .	0.3	0
29	A New Measure Of Bivariate Asymmetry And Its Evaluation. , 2008, , .		0
30	Dependence Modeling in Energy Markets using Sibuya-type Copulas. International Journal of Statistics and Probability, 2017, 6, 43.	0.3	0