Wensheng Wang

List of Publications by Year
in descending order

27 papers	120 citations	1478505 6 h-index	1281871 11 g-index
27 all docs	27 docs citations	27 times ranked	81 citing authors

#	Article	IF	Citations
1	A nonparametric estimation for infectious diseases with latent period. Communications in Statistics - Theory and Methods, 2022, 51, 6701-6718.	1.0	1
2	Spatial Moduli of Non-Differentiability for Time-Fractional SPIDEs and Their Gradient. Symmetry, 2021, 13, 380.	2.2	1
3	Spatial Moduli of Non-Differentiability for Linearized Kuramotoâ€“Sivashinsky SPDEs and Their Gradient. Symmetry, 2021, 13, 1251.	2.2	2
4	Temporal Moduli of Non-Differentiability for Linearized Kuramotoâ€“Sivashinsky SPDEs and Their Gradient. Symmetry, 2021, 13, 1306.	2.2	2
5	Asymptotic Distributions for Power Variations of the Solutions to Linearized Kuramotoâ€“Sivashinsky SPDEs in One-to-Three Dimensions. Symmetry, 2021, 13, 73.	2.2	5
6	Asymptotic Distributions for Power Variations of the Solution to the Spatially Colored Stochastic Heat Equation. Discrete Dynamics in Nature and Society, 2021, 2021, 1-17.	0.9	1
7	Closure property of consistently varying random variables based on precise large deviation principles. Communications in Statistics - Theory and Methods, 2019, 48, 2218-2228.	1.0	2
8	Asymptotics for discrete time hedging errors under fractional Blackâ€“Scholes models. Statistics and Probability Letters, 2019, 149, 160-170.	0.7	0
9	The CsÃ¶rgÅ‘â€“RÃ©vÃ©sz moduli of non-differentiability of fractional Brownian motion. Statistics and Probability Letters, 2019, 150, 81-87.	0.7	5
10	Asymptotic analysis for hedging errors in models with respect to geometric fractional Brownian motion. Stochastics, 2019, 91, 407-432.	1.1	0
11	Pricing Warrant Bonds with Credit Risk under a Jump Diffusion Process. Discrete Dynamics in Nature and Society, 2018, 2018, 1-10.	0.9	1
12	Chover-Type Laws of the Iterated Logarithm for Kesten-Spitzer Random Walks in Random Sceneries Belonging to the Domain of Stable Attraction. Discrete Dynamics in Nature and Society, 2018, 2018, 1-9.	0.9	0
13	Large Deviations for Sums of Random Vectors Attracted to Operator Semi-Stable Laws. Journal of Theoretical Probability, 2017, 30, 64-84.	0.8	1
14	A Max-Flow Based Algorithm for Connected Target Coverage with Probabilistic Sensors. Sensors, 2017, 17, 1208.	3.8	9
15	Hedging of contingent claims written on non traded assets under Markov-modulated models. Communications in Statistics - Theory and Methods, 2016, 45, 3577-3595.	1.0	2
16	Precise Large Deviations of Aggregate Claims with Dominated Variation in Dependent Multi-Risk Models. Abstract and Applied Analysis, 2014, 2014, 1-9.	0.7	2
17	Fernique-type inequalities and moduli of continuity for anisotropic Gaussian random fields. Transactions of the American Mathematical Society, 2013, 365, 1081-1107.	0.9	40
18	Precise Large Deviations for Sums of Random Variables with Consistent Variation in Dependent Multi-Risk Models. Communications in Statistics - Theory and Methods, 2013, 42, 4444-4459.	1.0	12

#	ARTICLE	IF	CITATIONS
19	Chover-Type Laws of the Iterated Logarithm for Continuous Time Random Walks. Journal of Applied Mathematics, 2012, 2012, 1-13.	0.9	1
20	Extended Precise Large Deviations of Random Sums in the Presence of END Structure and Consistent Variation. Journal of Applied Mathematics, 2012, 2012, 1-12.	0.9	4
21	Pricing Vulnerable Options Under a Markov-Modulated Regime Switching Model. Communications in Statistics - Theory and Methods, 2010, 39, 3421-3433.	1.0	12
22	Strassen-type Laws of Iterated Logarithm for a Fractional Brownian Sheet. Stochastic Analysis and Applications, 2004, 22, 193-210.	1.5	0
23	The modulus of non-differentiability of a Brownian motion in lp. Acta Mathematica Hungarica, 2004, 105, 175-186.	0.5	0
24	Weak convergence to fractional Brownian motion in Brownian scenery. Probability Theory and Related Fields, 2003, 126, 203-220.	1.8	6
25	On a Functional Limit Results for Increments of a Fractional Brownian Motion. Acta Mathematica Hungarica, 2001, 93, 153-170.	0.5	10
26	LOCALLY RISK-MINIMIZING HEDGING FOR EUROPEAN CONTINGENT CLAIMS WRITTEN ON NON-TRADABLE ASSETS WITH COMMON JUMP RISK. Probability in the Engineering and Informational Sciences, 0, , 1-25.	0.8	0
27	Variations of the solution to a fourth order time-fractional stochastic partial integro-differential equation. Stochastics and Partial Differential Equations: Analysis and Computations, 0, , 1.	0.9	1