Ke-Ang Fu

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/4253161/publications.pdf

Version: 2024-02-01

49 papers	150 citations	1307594 7 h-index	1372567 10 g-index
50 all docs	50 docs citations	50 times ranked	68 citing authors

#	Article	IF	Citations
1	RUIN PROBABILITIES FOR A MULTIDIMENSIONAL RISK MODEL WITH NON-STATIONARY ARRIVALS AND SUBEXPONENTIAL CLAIMS. Probability in the Engineering and Informational Sciences, 2022, 36, 799-811.	0.8	3
2	CQR-based inference for the infinite-variance nearly nonstationary autoregressive models. Lithuanian Mathematical Journal, 2022, 62, 1-9.	0.4	0
3	Asymptotics for the conditional self-weighted M-estimator of GRCA(1) models with possibly heavy-tailed errors. Statistical Papers, 2021, 62, 1407-1419.	1.2	4
4	Precise Large Deviations for Sums of Claim-size Vectors in a Two-dimensional Size-dependent Renewal Risk Model. Acta Mathematicae Applicatae Sinica, 2021, 37, 539-547.	0.7	2
5	Asymptotics for a time-dependent renewal risk model with subexponential main claims and delayed claims. Statistics and Probability Letters, 2021, 177, 109174.	0.7	6
6	A PARTICULAR BIDIMENSIONAL TIME-DEPENDENT RENEWAL RISK MODEL WITH CONSTANT INTEREST RATES. Probability in the Engineering and Informational Sciences, 2020, 34, 172-182.	0.8	5
7	APPROXIMATION OF THE TAIL PROBABILITIES FOR BIDIMENSIONAL RANDOMLY WEIGHTED SUMS WITH DEPENDENT COMPONENTS. Probability in the Engineering and Informational Sciences, 2020, 34, 112-130.	0.8	6
8	Asymptotic ruin probabilities for a bidimensional risk model with heavy-tailed claims and non-stationary arrivals. Communications in Statistics - Theory and Methods, 2019, 48, 6169-6178.	1.0	1
9	Precise large deviations of aggregate claims in a risk model with size dependence and non stationary arrivals. Communications in Statistics - Theory and Methods, 2018, 47, 698-707.	1.0	1
10	Genetic clustering of depressed patients and normal controls based on single-nucleotide variant proportion. Journal of Affective Disorders, 2018, 227, 450-454.	4.1	7
11	Precise large deviations for sums of random vectors in a multidimensional size-dependent renewal risk model. Applied Mathematics, 2018, 33, 491-502.	1.0	1
12	Moderate deviations for sums of dependent claims in a size-dependent renewal risk model. Communications in Statistics - Theory and Methods, 2017, 46, 3235-3243.	1.0	8
13	Tail behavior for the sum of two correlated classes of discounted aggregate claims in a time-dependent risk model. Communications in Statistics - Theory and Methods, 2017, 46, 2559-2570.	1.0	0
14	Uniform asymptotics for the ruin probabilities of a two-dimensional renewal risk model with dependent claims and risky investments. Statistics and Probability Letters, 2017, 125, 227-235.	0.7	4
15	Asymptotic properties of the bootstrap unit root test statistic under possibly infinite variance. Communications in Statistics - Theory and Methods, 2016, 45, 3158-3167.	1.0	1
16	Asymptotic ruin probability of a renewal risk model with dependent by-claims and stochastic returns. Journal of Computational and Applied Mathematics, 2016, 306, 154-165.	2.0	9
17	Limit law of the iterated logarithm for B-valued trimmed sums. Proceedings of the Indian Academy of Sciences: Mathematical Sciences, 2015, 125, 221-225.	0.1	1
18	Estimates for the ruin probability of a time-dependent renewal risk model with dependent by-claims. Applied Mathematics, 2015, 30, 347-360.	1.0	3

#	Article	IF	Citations
19	LIL for the Adjusted Range of Partial Sums in AR(1) Models with Possibly Infinite Variance. Communications in Statistics - Theory and Methods, 2014, 43, 3690-3697.	1.0	0
20	Asymptotics for the ruin probability of a time-dependent renewal risk model with geometric LÃ©vy process investment returns and dominatedly-varying-tailed claims. Insurance: Mathematics and Economics, 2014, 56, 80-87.	1.2	13
21	Uniform Tail Asymptotics for the Sum of Two Correlated Classes with Stochastic Returns and Dependent Heavy Tails. Stochastic Models, 2014, 30, 197-215.	0.5	4
22	Asymptotics for the distribution function estimators of the errors in semi-parametric regression models. Journal of Systems Science and Complexity, 2014, 27, 360-369.	2.8	0
23	Asymptotics for the residual-based bootstrap approximation in nearly nonstationary AR(1) models with possibly heavy-tailed innovations. Statistics and Probability Letters, 2013, 83, 2553-2562.	0.7	1
24	A note on the strong approximation for long memory processes and its application. Statistics, 2013, 47, 511-520.	0.6	0
25	Invariance Principles for Products of<i>U</i>-Statistics Without Variance. Communications in Statistics - Theory and Methods, 2012, 41, 674-683.	1.0	0
26	An Application of<i>U</i>-Statistics to Nonparametric Functional Data Analysis. Communications in Statistics - Theory and Methods, 2012, 41, 1532-1542.	1.0	10
27	A nonclassical LIL for sums of B-valued random variables when extreme terms are excluded. Acta Mathematica Hungarica, 2012, 137, 1-9.	0.5	1
28	Asymptotic properties for the loglog laws under positive association. Mathematica Slovaca, 2012, 62, .	0.6	0
29	Precise asymptotics for complete moment convergence in Hilbert spaces. Proceedings of the Indian Academy of Sciences: Mathematical Sciences, 2012, 122, 87-97.	0.1	0
30	Generalized LIL for geometrically weighted random series in Banach spaces. Journal of Mathematical Analysis and Applications, 2012, 388, 513-518.	1.0	1
31	Asymptotic Properties of the<i>R</i>/<i>S</i>Statistics for Linear Processes. Communications in Statistics - Theory and Methods, 2011, 40, 3207-3217.	1.0	3
32	A general strong approximation theorem for dependent <mml:math altimg="si1.gif" overflow="scroll" xmlns:xocs="http://www.elsevier.com/xml/xocs/dtd" xmlns:xs="http://www.w3.org/2001/XMLSchema" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.elsevier.com/xml/ja/dtd" xmlns:ja="http://www.elsevier.com/xml/ja/dtd" xmlns:mml="http://www.w3.org/1998/Math/MathML" xmlns:tb="http://www.elsevier.com/xml/common/table/dtd" xmlns:sb="http://www.elsevier.com/xml/common/struct-bib/dtd" xmlns:ce="htt. Journal of Mathematic	1.0	1
33	Copy number detection using self-weighted least square regression. , 2011, , .		0
34	Convergence rates of the LIL for random fields in Hilbert spaces. Mathematica Slovaca, 2011, 61, .	0.6	1
35	A general LIL for B-valued geometrically weighted series under dependent assumption. Acta Mathematica Hungarica, 2011, 133, 311-323.	0.5	0
36	LIL behavior for B-valued strong mixing random variables. Science China Mathematics, 2011, 54, 785-792.	1.7	1

#	Article	IF	Citations
37	Asymptotic of the<i>L</i>_{<i>r</i>}-norm of density estimators in the autoregressive time series. Statistics, 2011, 45, 163-178.	0.6	1
38	Exact Moment Convergence Rates of<i>U</i>-Statistics. Communications in Statistics - Theory and Methods, 2011, 40, 1030-1040.	1.0	1
39	An almost sure invariance principle for trimmed sums of random vectors. Proceedings of the Indian Academy of Sciences: Mathematical Sciences, 2010, 120, 611-618.	0.1	0
40	Characterization of LIL Behavior for Non-Degenerate<i>B</i>-Valued<i>U</i>-Statistics. Communications in Statistics - Theory and Methods, 2010, 39, 1258-1269.	1.0	0
41	Moment convergence rates in the law of the logarithm for dependent sequences. Proceedings of the Indian Academy of Sciences: Mathematical Sciences, 2009, 119, 387-400.	0.1	3
42	Some Limit Theorems for Linear Processes Generated by Symmetrically Exchangeable Random Variables. Stochastic Analysis and Applications, 2009, 28, 1-7.	1.5	3
43	Asymptotics of kernel error density estimators in nonlinear autoregressive models. Journal of Mathematical Chemistry, 2008, 44, 831-838.	1.5	2
44	A LIL for independent non-identically distributed random variables in Banach space and its applications. Science in China Series A: Mathematics, 2008, 51, 219-232.	0.5	8
45	Strong limit theorems for random sets and fuzzy random sets with slowly varying weights. Information Sciences, 2008, 178, 2648-2660.	6.9	10
46	Strong laws of large numbers for arrays of rowwise independent random compact sets and fuzzy random sets. Fuzzy Sets and Systems, 2008, 159, 3360-3368.	2.7	15
47	Precise asymptotics in the law of the logarithm for random fields in Hilbert space. Journal of Zhejiang University: Science A, 2007, 8, 651-659.	2.4	0
48	Precise rates in the law of the logarithm for negatively associated random variables. Computers and Mathematics With Applications, 2007, 54, 687-698.	2.7	9
49	On the validity of the residual-based bootstrap for the unit root test statistic with long memory observations. Communications in Statistics Part B: Simulation and Computation, 0, , 1-11.	1.2	0