# Yi Zhang

List of Publications by Year
in descending order

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | Optimal reinsurance under VaR and CTE risk measures. Insurance: Mathematics and Economics, 2008, 43, 185-196. | 1.2 | 199 |
| 2 | Uniform Estimate for Maximum of Randomly Weighted Sums with Applications to Ruin Theory. Methodology and Computing in Applied Probability, 2009, 11, 669-685. | 1.2 | 31 |
| 3 | Expectile regression for analyzing heteroscedasticity in high dimension. Statistics and Probability Letters, 2018, 137, 304-311. | 0.7 | 25 |
| 4 | Variable selection in expectile regression. Communications in Statistics - Theory and Methods, 2018, 47, 1731-1746. | 1.0 | 17 |
| 5 | Multivariate risk models under heavyâ€tailed risks. Applied Stochastic Models in Business and Industry, 2014, 30, 341-360. | 1.5 | 15 |
| 6 | Precise Large Deviations for the Actual Aggregate Loss Process. Stochastic Analysis and Applications, 2009, 27, 1000-1013. | 1.5 | 6 |
| 7 | Tail Behavior of Poisson Shot Noise Processes under Heavy-tailed Shocks and Actuarial Applications. Methodology and Computing in Applied Probability, 2013, 15, 655-682. | 1.2 | 6 |
| 8 | Change point detection for nonparametric regression under strongly mixing process. Statistical Papers, 2020, 61, 1465-1506. | 1.2 | 6 |
| 9 | Moderate deviations for a risk model based on the customer-arrival process. Statistics and Probability Letters, 2012, 82, 116-122. | 0.7 | 5 |
| 10 | Robust estimation and shrinkage in ultrahigh dimensional expectile regression with heavy tails and variance heterogeneity. Statistical Papers, 2022, 63, 1-28. | 1.2 | 5 |
| 11 | Optimal multivariate quota-share reinsurance: A nonparametric mean-CVaR framework. Insurance: Mathematics and Economics, 2017, 72, 197-214. | 1.2 | 4 |
| 12 | Optimal reinsurance under the general mixture risk measures. Applied Mathematics and Computation, 2007, 185, 229-239. | 2.2 | 3 |
| 13 | Asymptotic behavior of Mean-CVaR portfolio selection model under nonparametric framework. Applied Mathematics, 2017, 32, 79-92. | 1.0 | 2 |
| 14 | Estimation of heteroscedasticity by local composite quantile regression and matrix decomposition. Journal of Nonparametric Statistics, 2018, 30, 291-307. | 0.9 | 0 |
| 15 | A class of distortion measures generated from expectile and its estimation. Communications in Statistics - Theory and Methods, 2019, 48, 2390-2408. | 1.0 | 0 |
| 16 | Change-point detection for the link function in a single-index model. Statistics and Probability Letters, 2022, 186, 109468. | 0.7 | 0 |
| 17 | An improved algorithm for high-dimensional continuous threshold expectile model with variance heterogeneity. Journal of Statistical Computation and Simulation, 0, , 1-28. | 1.2 | 0 |