Henryk ZÃ¤hle

List of Publications by Year
in descending order

20 papers	394 citations	933447 10 h-index	839539 18 g-index
22 all docs	22 docs citations	22 times ranked	153 citing authors

#	Article	IF	Citations
1	First-order sensitivity of the optimal value in a Markov decision model with respect to deviations in the transition probability function. Mathematical Methods of Operations Research, 2020, 92, 165-197.	1.0	3
2	Bootstrapping Average Value at Risk of Single and Collective Risks. Risks, 2018, 6, 96.	2.4	1
3	Domains of weak continuity of statistical functionals with a view toward robust statistics. Journal of Multivariate Analysis, 2017, 158, 1-19.	1.0	23
4	Statistical Inference for Expectileâ€based Risk Measures. Scandinavian Journal of Statistics, 2017, 44, 425-454.	1.4	31
5	Bootstrap consistency and bias correction in the nonparametric estimation of risk measures of collective risks. Insurance: Mathematics and Economics, 2017, 74, 99-108.	1.2	3
6	Nonparametric estimation of risk measures of collective risks. Statistics and Risk Modeling, 2016, 32, 89-102.	1.0	3
7	On qualitative robustness of the Lotkaâ€"Nagaev estimator for the offspring mean of a supercritical Galtonâ€"Watson process. Journal of Statistical Planning and Inference, 2016, 169, 56-70.	0.6	3
8	A definition of qualitative robustness for general point estimators, and examples. Journal of Multivariate Analysis, 2016, 143, 12-31.	1.0	11
9	Functional delta-method for the bootstrap of quasi-Hadamard differentiable functionals. Electronic Journal of Statistics, 2016, 10, .	0.7	11
10	Qualitative robustness of statistical functionals under strong mixing. Bernoulli, 2015, 21, .	1.3	7
11	Quasi-Hadamard differentiability of general risk functionals and its application. Statistics and Risk Modeling, 2015, 32, 25-47.	1.0	9
12	Qualitative robustness of von Mises statistics based on strongly mixing data. Statistical Papers, 2014, 55, 157-167.	1.2	4
13	Comparative and qualitative robustness for law-invariant risk measures. Finance and Stochastics, 2014, 18, 271-295.	1.1	121
14	Marcinkiewiczâ€"Zygmund and ordinary strong laws for empirical distribution functions and plug-in estimators. Statistics, 2014, 48, 951-964.	0.6	4
15	Deriving the asymptotic distribution of U- and V-statistics of dependent data using weighted empirical processes. Bernoulli, 2012, 18, .	1.3	25
16	Qualitative and infinitesimal robustness of tail-dependent statistical functionals. Journal of Multivariate Analysis, 2012, 103, 35-47.	1.0	56
17	Asymptotics for statistical functionals of long-memory sequences. Stochastic Processes and Their Applications, 2012, 122, 910-929.	0.9	11
18	Rates of almost sure convergence of plug-in estimates for distortion risk measures. Metrika, 2011, 74, 267-285.	0.8	11

#	Article	IF	Citations
19	Sensitivity of risk measures with respect to the normal approximation of total claim distributions. Insurance: Mathematics and Economics, 2011, 49, 335-344.	1.2	19
20	A modified functional delta method and its application to the estimation of risk functionals. Journal of Multivariate Analysis, 2010, 101, 2452-2463.	1.0	34