

Haiyan Liu

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6335953/publications.pdf>

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6
papers

173
citations

1937685

4
h-index

1872680

6
g-index

6
all docs

6
docs citations

6
times ranked

93
citing authors

#	ARTICLE	IF	CITATIONS
1	Quantile-Based Risk Sharing. <i>Operations Research</i> , 2018, 66, 936-949.	1.9	105
2	Quantile-based risk sharing with heterogeneous beliefs. <i>Mathematical Programming</i> , 2020, 181, 319-347.	2.4	28
3	ASYMPTOTIC EQUIVALENCE OF RISK MEASURES UNDER DEPENDENCE UNCERTAINTY. <i>Mathematical Finance</i> , 2018, 28, 29-49.	1.8	22
4	Optimal reinsurance with model uncertainty and Stackelberg game. <i>Scandinavian Actuarial Journal</i> , 2022, 2022, 29-48.	1.7	11
5	The average risk sharing problem under risk measure and expected utility theory. <i>Insurance: Mathematics and Economics</i> , 2018, 83, 170-179.	1.2	4
6	WEIGHTED COMONOTONIC RISK SHARING UNDER HETEROGENEOUS BELIEFS. <i>ASTIN Bulletin</i> , 2020, 50, 647-673.	1.0	3