

Haiyan Liu

List of Publications by Year in descending order

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6
papers

173
citations

1937685
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1872680
6
g-index

6
all docs

6
docs citations

6
times ranked

93
citing authors

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