

Lei Hua

List of Publications by Year in descending order

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Version: 2024-02-01

23
papers

471
citations

840776

11
h-index

713466

21
g-index

23
all docs

23
docs citations

23
times ranked

264
citing authors

#	ARTICLE	IF	CITATIONS
1	Tail order and intermediate tail dependence of multivariate copulas. <i>Journal of Multivariate Analysis</i> , 2011, 102, 1454-1471.	1.0	94
2	Second order regular variation and conditional tail expectation of multiple risks. <i>Insurance: Mathematics and Economics</i> , 2011, 49, 537-546.	1.2	78
3	Cybersecurity Insurance: Modeling and Pricing. <i>North American Actuarial Journal</i> , 2019, 23, 220-249.	1.4	50
4	A Vine Copula Model for Predicting the Effectiveness of Cyber Defense Early-Warning. <i>Technometrics</i> , 2017, 59, 508-520.	1.9	40
5	Stochastic orders of scalar products with applications. <i>Insurance: Mathematics and Economics</i> , 2008, 42, 865-872.	1.2	31
6	Strength of tail dependence based on conditional tail expectation. <i>Journal of Multivariate Analysis</i> , 2014, 123, 143-159.	1.0	28
7	Worst allocations of policy limits and deductibles. <i>Insurance: Mathematics and Economics</i> , 2008, 43, 93-98.	1.2	26
8	Tail comonotonicity: Properties, constructions, and asymptotic additivity of risk measures. <i>Insurance: Mathematics and Economics</i> , 2012, 51, 492-503.	1.2	23
9	Tail negative dependence and its applications for aggregate loss modeling. <i>Insurance: Mathematics and Economics</i> , 2015, 61, 135-145.	1.2	17
10	A general approach to full-range tail dependence copulas. <i>Insurance: Mathematics and Economics</i> , 2017, 77, 49-64.	1.2	13
11	On a bivariate copula with both upper and lower full-range tail dependence. <i>Insurance: Mathematics and Economics</i> , 2017, 73, 94-104.	1.2	12
12	Assessing High-Risk Scenarios by Full-Range Tail Dependence Copulas. <i>North American Actuarial Journal</i> , 2014, 18, 363-378.	1.4	11
13	Intermediate Tail Dependence: A Review and Some New Results. <i>Lecture Notes in Statistics</i> , 2013, , 291-311.	0.2	7
14	Relations Between Hidden Regular Variation and the Tail Order of Copulas. <i>Journal of Applied Probability</i> , 2014, 51, 37-57.	0.7	7
15	Relations Between Hidden Regular Variation and the Tail Order of Copulas. <i>Journal of Applied Probability</i> , 2014, 51, 37-57.	0.7	6
16	Higher order tail densities of copulas and hidden regular variation. <i>Journal of Multivariate Analysis</i> , 2015, 138, 143-155.	1.0	6
17	Assessing bivariate tail non-exchangeable dependence. <i>Statistics and Probability Letters</i> , 2019, 155, 108556.	0.7	6
18	Assessing the reliability of a nanocomponent by using copulas. <i>IIE Transactions</i> , 2014, 46, 1196-1208.	2.1	3

#	ARTICLE	IF	CITATIONS
19	A Note on Upper Tail Behavior of Liouville Copulas. <i>Risks</i> , 2016, 4, 40.	2.4	3
20	Assessing component reliability using lifetime data from systems. <i>Journal of Statistical Computation and Simulation</i> , 2016, 86, 3791-3814.	1.2	3
21	Multivariate dependence modeling based on comonotonic factors. <i>Journal of Multivariate Analysis</i> , 2017, 155, 317-333.	1.0	3
22	Factor Copula Approaches for Assessing Spatially Dependent High-Dimensional Risks. <i>North American Actuarial Journal</i> , 2017, 21, 147-160.	1.4	3
23	Second-order regular variation inherited from Laplace-Stieltjes transforms. <i>Communications in Statistics - Theory and Methods</i> , 2016, 45, 4569-4588.	1.0	1