Lei Hua

List of Publications by Year
in descending order

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	Assessing bivariate tail non-exchangeable dependence. Statistics and Probability Letters, 2019, 155, 108556.	0.7	6
2	Cybersecurity Insurance: Modeling and Pricing. North American Actuarial Journal, 2019, 23, 220-249.	1.4	50
3	Multivariate dependence modeling based on comonotonic factors. Journal of Multivariate Analysis, 2017, 155, 317-333.	1.0	3
4	On a bivariate copula with both upper and lower full-range tail dependence. Insurance: Mathematics and Economics, 2017, 73, 94-104.	1.2	12
5	Factor Copula Approaches for Assessing Spatially Dependent High-Dimensional Risks. North American Actuarial Journal, 2017, 21, 147-160.	1.4	3
6	A general approach to full-range tail dependence copulas. Insurance: Mathematics and Economics, 2017, 77, 49-64.	1.2	13
7	A Vine Copula Model for Predicting the Effectiveness of Cyber Defense Early-Warning. Technometrics, 2017, 59, 508-520.	1.9	40
8	A Note on Upper Tail Behavior of Liouville Copulas. Risks, 2016, 4, 40.	2.4	3
9	Second-order regular variation inherited from Laplaceâ€“Stieltjes transforms. Communications in Statistics - Theory and Methods, 2016, 45, 4569-4588.	1.0	1
10	Assessing component reliability using lifetime data from systems. Journal of Statistical Computation and Simulation, 2016, 86, 3791-3814.	1.2	3
11	Higher order tail densities of copulas and hidden regular variation. Journal of Multivariate Analysis, 2015, 138, 143-155.	1.0	6
12	Tail negative dependence and its applications for aggregate loss modeling. Insurance: Mathematics and Economics, 2015, 61, 135-145.	1.2	17
13	Assessing High-Risk Scenarios by Full-Range Tail Dependence Copulas. North American Actuarial Journal, 2014, 18, 363-378.	1.4	11
14	Strength of tail dependence based on conditional tail expectation. Journal of Multivariate Analysis, 2014, 123, 143-159.	1.0	28
15	Assessing the reliability of a nanocomponent by using copulas. IIE Transactions, 2014, 46, 1196-1208.	2.1	3
16	Relations Between Hidden Regular Variation and the Tail Order of Copulas. Journal of Applied Probability, 2014, 51, 37-57.	0.7	6
17	Relations Between Hidden Regular Variation and the Tail Order of Copulas. Journal of Applied Probability, 2014, 51, 37-57.	0.7	7
18	Intermediate Tail Dependence: A Review and Some New Results. Lecture Notes in Statistics, 2013, , 291-311.	0.2	7

#	Article	IF	Citations
19	Tail comonotonicity: Properties, constructions, and asymptotic additivity of risk measures. Insurance: Mathematics and Economics, 2012, 51, 492-503.	1.2	23
20	Second order regular variation and conditional tail expectation of multiple risks. Insurance: Mathematics and Economics, 2011, 49, 537-546.	1.2	78
21	Tail order and intermediate tail dependence of multivariate copulas. Journal of Multivariate Analysis, 2011, 102, 1454-1471.	1.0	94
22	Stochastic orders of scalar products with applications. Insurance: Mathematics and Economics, 2008, 42, 865-872.	1.2	31
23	Worst allocations of policy limits and deductibles. Insurance: Mathematics and Economics, 2008, 43, 93-98.	1.2	26