

Kristian Buchardt

List of Publications by Year in descending order

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Version: 2024-02-01

10
papers

78
citations

1937685
4
h-index

1588992
8
g-index

10
all docs

10
docs citations

10
times ranked

33
citing authors

#	ARTICLE	IF	CITATIONS
1	COMPUTATION OF BONUS IN MULTI-STATE LIFE INSURANCE. ASTIN Bulletin, 2022, 52, 291-331.	1.0	3
2	Tax- and expense-modified risk-minimization for insurance payment processes. Scandinavian Actuarial Journal, 2020, 2020, 934-961.	1.7	1
3	Forward transition rates. Finance and Stochastics, 2019, 23, 975-999.	1.1	8
4	Hedging and Cash Flows in the Presence of Taxes and Expenses in Life and Pension Insurance. Risks, 2018, 6, 68.	2.4	2
5	Kolmogorov's forward PIDE and forward transition rates in life insurance. Scandinavian Actuarial Journal, 2017, 2017, 377-394.	1.7	4
6	Continuous affine processes: transformations, Markov chains and life insurance. Advances in Applied Probability, 2016, 48, 423-442.	0.7	3
7	Life Insurance Cash Flows with Policyholder Behavior. Risks, 2015, 3, 290-317.	2.4	20
8	Cash flows and policyholder behaviour in the semi-Markov life insurance setup. Scandinavian Actuarial Journal, 2015, 2015, 660-688.	1.7	24
9	Dependent interest and transition rates in life insurance. Insurance: Mathematics and Economics, 2014, 55, 167-179.	1.2	12
10	Affine Processes in Life Insurance Mathematics - With a View Towards Solvency II. SSRN Electronic Journal, 0, , .	0.4	1