Fan Yang

List of Publications by Year
in descending order

7 papers	24 citations	2258059 3 h-index	2053705 5 g-index
7 all docs	7 docs citations	7 times ranked	15 citing authors

#	ARTICLE	IF	CITATIONS
1	First- and Second-order Asymptotics for the Tail Distortion Risk Measure of Extreme Risks. Communications in Statistics - Theory and Methods, 2015, 44, 520-532.	1.0	11
2	Characterizations of risk aversion in cumulative prospect theory. Mathematics and Financial Economics, 2019, 13, 303-328.	1.7	4
3	Tail dependence and heavy tailedness in extreme risks. Insurance: Mathematics and Economics, 2021, 99, 282-293.	1.2	3
4	DIVERSIFICATION IN CATASTROPHE INSURANCE MARKETS. ASTIN Bulletin, 2021, 51, 753-778.	1.0	3
5	Portfolio Optimization for Extreme Risks with Maximum Diversification: An Empirical Analysis. Risks, 2022, 10, 101.	2.4	2
6	Asymptotic analysis of portfolio diversification. Insurance: Mathematics and Economics, 2022, 106, 302-325.	1.2	1
7	Portfolio credit risk with Archimedean copulas: asymptotic analysis and efficient simulation. Annals of Operations Research, 2024, 332, 55-84.	4.1	0