Guojun Gan

List of Publications by Year
in descending order

47 papers	1,775 citations	623188 14 h-index	476904 29 g-index
54 all docs	54 docs citations	54 times ranked	1466 citing authors

#	Article	IF	Citations
1	Tree-based models for variable annuity valuation: parameter tuning and empirical analysis. Annals of Actuarial Science, 2022, 16, 95-118.	1.0	4
2	Variable annuity pricing, valuation, and risk management: a survey. Scandinavian Actuarial Journal, 2022, 2022, 867-900.	1.0	12
3	Applications of Clustering with Mixed Type Data in Life Insurance. Risks, 2021, 9, 47.	1.3	4
4	Data Clustering with Actuarial Applications. North American Actuarial Journal, 2020, 24, 168-186.	0.8	17
5	Valuation of Large Variable Annuity Portfolios with Rank Order Kriging. North American Actuarial Journal, 2020, 24, 100-117.	0.8	3
6	Self-Paced Probabilistic Principal Component Analysis For Data With Outliers. , 2020, , .		3
7	Fast Valuation of Large Portfolios of Variable Annuities via Transfer Learning. Lecture Notes in Computer Science, 2019, , 716-728.	1.0	6
8	Deep Neighbor Embedding for Evaluation of Large Portfolios of Variable Annuities. Lecture Notes in Computer Science, 2019, , 472-480.	1.0	4
9	Regression Modeling for the Valuation of Large Variable Annuity Portfolios. North American Actuarial Journal, 2018, 22, 40-54.	0.8	38
10	Association Rules for Understanding Policyholder Lapses. Risks, 2018, 6, 69.	1.3	8
11	Machine Learning Techniques for Variable Annuity Valuation. , 2018, , .		3
12	Valuation of Large Variable Annuity Portfolios Using Linear Models with Interactions. Risks, 2018, 6, 71.	1.3	16
13	Fat-Tailed Regression Modeling with Spliced Distributions. North American Actuarial Journal, 2018, 22, 554-573.	0.8	11
14	Efficient Greek Calculation of Variable Annuity Portfolios for Dynamic Hedging: A Two-Level Metamodeling Approach. North American Actuarial Journal, 2017, 21, 161-177.	0.8	31
15	k -means clustering with outlier removal. Pattern Recognition Letters, 2017, 90, 8-14.	2.6	156
16	A Data Mining Framework for Valuing Large Portfolios of Variable Annuities. , 2017, , .		14
17	Modeling partial Greeks of variable annuities with dependence. Insurance: Mathematics and Economics, 2017, 76, 118-134.	0.7	10
18	Valuation of large variable annuity portfolios: Monte Carlo simulation and synthetic datasets. Dependence Modeling, 2017, 5, 354-374.	0.2	23

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19	A Spatial Interpolation Framework for Efficient Valuation of Large Portfolios of Variable Annuities. Quantitative Finance and Economics, 2017, 1, 1-5.	1.4	8
20	An empirical comparison of some experimental designs for the valuation of large variable annuity portfolios. Dependence Modeling, 2016, 4, .	0.2	22
21	Correlation-based iterative clustering methods for time course data: The identification of temporal gene response modules for influenza infection in humans. Infectious Disease Modelling, 2016, 1, 28-39.	1.2	12
22	Clustering by propagating probabilities between data points. Applied Soft Computing Journal, 2016, 41, 390-399.	4.1	11
23	Scalable clustering by truncated fuzzy c-means. Big Data & Information Analytics, 2016, 1, 247-259.	1.3	4
24	A multi-asset Monte Carlo simulation model for the valuation of variable annuities. , 2015, , .		13
25	Application of metamodeling to the valuation of large variable annuity portfolios. , 2015, , .		16
26	Subspace clustering with automatic feature grouping. Pattern Recognition, 2015, 48, 3703-3713.	5.1	35
27	Valuation of large variable annuity portfolios under nested simulation: A functional data approach. Insurance: Mathematics and Economics, 2015, 62, 138-150.	0.7	56
28	Subspace clustering using affinity propagation. Pattern Recognition, 2015, 48, 1455-1464.	5.1	45
29	A soft subspace clustering algorithm with log-transformed distances. Big Data & Information Analytics, 2015, 1, 93-109.	1.3	3
30	COMPLEX DATA CLUSTERING: FROM NEURAL NETWORK ARCHITECTURE TO THEORY AND APPLICATIONS OF NONLINEAR DYNAMICS OF PATTERN RECOGNITION. , 2014, , .		0
31	Application of data clustering and machine learning in variable annuity valuation. Insurance: Mathematics and Economics, 2013, 53, 795-801.	0.7	77
32	A genetic fuzzy <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si218.gif" overflow="scroll"><mml:mrow><mml:mi>k</mml:mi></mml:mrow></mml:math>-Modes algorithm for clustering categorical data. Expert Systems With Applications, 2009, 36, 1615-1620.	4.4	91
33	A convergence theorem for the fuzzy subspace clustering (FSC) algorithm. Pattern Recognition, 2008, 41, 1939-1947.	5.1	90
34	Application of Fuzzy Classification in Bankruptcy Prediction. Lecture Notes in Computer Science, 2008, , 921-928.	1.0	1
35	PARTCAT: A Subspace Clustering Algorithm for High Dimensional Categorical Data. , 2006, , .		2
36	Subspace clustering for high dimensional categorical data. SIGKDD Explorations: Newsletter of the Special Interest Group (SIG) on Knowledge Discovery & Data Mining, 2004, 6, 87-94.	3.2	65

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37	PARTCAT: A Subspace Clustering Algorithm for High Dimensional Categorical Data. , 0, , .		0
38	Valuation of Large Variable Annuity Portfolios Under Nested Simulations: A Functional Data Approach. SSRN Electronic Journal, 0, , .	0.4	1
39	Application of Data Clustering and Machine Learning in Variable Annuity Valuation. SSRN Electronic Journal, 0, , .	0.4	0
40	Valuation of Large Variable Annuity Portfolios: Monte Carlo Simulation and Benchmark Datasets. SSRN Electronic Journal, 0, , .	0.4	0
41	Tree-Based Models for the Efficient Valuation of Large Variable Annuity Portfolios. SSRN Electronic Journal, 0, , .	0.4	1
42	Analysis of Prescription Drug Utilization with Beta Regression Models. North American Actuarial Journal, 0, , 1-22.	0.8	0
43	Fat-Tailed Regression Modeling with Spliced Distributions. SSRN Electronic Journal, 0, , .	0.4	1
44	An Empirical Comparison of Some Experimental Designs for the Valuation of Large Variable Annuity Portfolios. SSRN Electronic Journal, 0, , .	0.4	0
45	Regression Modeling for the Valuation of Large Variable Annuity Portfolios. SSRN Electronic Journal, 0, , .	0.4	1
46	Modeling Partial Greeks of Variable Annuities with Dependence. SSRN Electronic Journal, 0, , .	0.4	0
47	Metamodeling for Variable Annuities. , 0, , .		5