MÃ©lina Mailhot

List of Publications by Year
in descending order

#	Article	IF	Citations
1	Tweedie double GLM loss triangles with dependence within and across business lines. European Actuarial Journal, 2021, 11, 619-653.	1.1	3
2	Semi-parametric estimation of multivariate extreme expectiles. Journal of Multivariate Analysis, 2021, 184, 104758.	1.0	3
3	MULTIVARIATE GEOMETRIC TAIL- AND RANGE-VALUE-AT-RISK. ASTIN Bulletin, 2020, 50, 265-292.	1.0	3
4	Multivariate geometric expectiles. Scandinavian Actuarial Journal, 2018, 2018, 629-659.	1.7	13
5	A consistent estimator to the orthant-based tail value-at-risk. ESAIM - Probability and Statistics, 2018, 22, 163-177.	0.5	2
6	Multivariate TVaR-Based Risk Decomposition for Vector-Valued Portfolios. Risks, 2016, 4, 33.	2.4	10
7	Vector-Valued Tail Value-at-Risk and Capital Allocation. Methodology and Computing in Applied Probability, 2016, 18, 653-674.	1.2	14
8	A note on the computation of sharp numerical bounds for the distribution of the sum, product or ratio of dependent risks. Journal of Multivariate Analysis, 2014, 130, 1-20.	1.0	3
9	Bivariate lower and upper orthant value-at-risk. European Actuarial Journal, 2013, 3, 321-357.	1.1	9
10	TVaR-based capital allocation for multivariate compound distributions with positive continuous claim amounts. Insurance: Mathematics and Economics, 2012, 50, 247-256.	1.2	33
11	Asymptotic power of tests of normality under local alternatives. Journal of Statistical Planning and Inference, 2011, 141, 2787-2802.	0.6	4