Xueyuan Wu

List of Publications by Year
in descending order

26 papers	228 citations	1307594 7 h-index	996975 15 g-index
26 all docs	26 docs citations	26 times ranked	146 citing authors

#	Article	IF	Citations
1	A NEW MULTIVARIATE ZERO-INFLATED HURDLE MODEL WITH APPLICATIONS IN AUTOMOBILE INSURANCE. ASTIN Bulletin, 2022, 52, 393-416.	1.0	5
2	Optimal implementation delay of taxation with trade-off for spectrally negative LÃ©vy risk processes. European Actuarial Journal, 2021, 11, 285-317.	1.1	0
3	Discrete-Time Risk Models with Claim Correlated Premiums in a Markovian Environment. Risks, 2021, 9, 26.	2.4	2
4	On the Type I multivariate zero-truncated hurdle model with applications in health insurance. Insurance: Mathematics and Economics, 2020, 90, 35-45.	1.2	3
5	A Projection of Future Hospitalisation Needs in a Rapidly Ageing Society: A Hong Kong Experience. International Journal of Environmental Research and Public Health, 2019, 16, 473.	2.6	8
6	A note on joint occupation times of spectrally negative LÃ©vy risk processes with tax. Statistics and Probability Letters, 2018, 140, 13-22.	0.7	1
7	On the Compound Binomial Risk Model with Delayed Claims and Randomized Dividends. Risks, 2018, 6, 6.	2.4	4
8	Aggregate claim models with one-way and two-way dependence among individual claims. Statistics, Optimization and Information Computing, 2018, 6, .	0.7	0
9	An EM Algorithm for Double-Pareto-Lognormal Generalized Linear Model Applied to Heavy-Tailed Insurance Claims. Risks, 2017, 5, 60.	2.4	9
10	Dynamic stochastic cooperative reinsurance strategy in a\ continuous time model. Scientia Sinica Mathematica, 2017, 47, 445-456.	0.2	0
11	On the occupation times in a delayed Sparre Andersen risk model with exponential claims. Insurance: Mathematics and Economics, 2016, 71, 304-316.	1.2	5
12	On a discrete-time risk model with claim correlated premiums. Annals of Actuarial Science, 2015, 9, 322-342.	1.5	5
13	On the prediction of claim duration for income protection insurance policyholders. Annals of Actuarial Science, 2014, 8, 42-62.	1.5	7
14	Expected discounted dividends in a discrete semi-Markov risk model. Journal of Computational and Applied Mathematics, 2014, 266, 1-17.	2.0	8
15	Equilibrium Distributions of Discrete Phase Type. Stochastic Models, 2013, 29, 240-257.	0.5	2
16	Survival Analysis of Left Truncated Income Protection Insurance Data. Asia-Pacific Journal of Risk and Insurance, 2012, 7, .	0.3	0
17	A Bayesian Approach to Parameter Estimation for Kernel Density Estimation via Transformations. Annals of Actuarial Science, 2011, 5, 181-193.	1.5	5
18	Matrix-form Recursive Evaluation of the Aggregate Claims Distribution Revisited. Annals of Actuarial Science, 2011, 5, 163-179.	1.5	1

#	Article	IF	Citations
19	Matrix-Form Recursions for a Family of Compound Distributions. ASTIN Bulletin, 2010, 40, 351-368.	1.0	4
20	Assessing the Impact of Suicide Exclusion Periods on Life Insurance. Crisis, 2010, 31, 217-223.	1.2	6
21	On the discounted penalty function in a discrete time renewal risk model with general interclaim times. Scandinavian Actuarial Journal, 2009, 2009, 281-294.	1.7	12
22	â€œThe Time of Recovery and the Maximum Severity of Ruin in a Sparre Andersen Model,â€•Shuanming Li, October 2008. North American Actuarial Journal, 2008, 12, 425-427.	1.4	0
23	On the first time of ruin in the bivariate compound Poisson model. Insurance: Mathematics and Economics, 2006, 38, 298-308.	1.2	57
24	A discrete-time risk model with interaction between classes of business. Insurance: Mathematics and Economics, 2003, 33, 117-133.	1.2	18
25	On a correlated aggregate claims model with Poisson and Erlang risk processes. Insurance: Mathematics and Economics, 2002, 31, 205-214.	1.2	64
26	Dividend and Capital Injection Optimization with Transaction Cost for LÃ©vy Risk Processes. Journal of Optimization Theory and Applications, 0, , .	1.5	2