Optimal reinsurance and investment problem for an ins

Insurance: Mathematics and Economics

61, 242-254

DOI: 10.1016/j.insmatheco.2015.01.013

#	Article	IF	Citations
1	Non-Zero-Sum Stochastic Differential Reinsurance and Investment Games with Default Risk. SSRN Electronic Journal, 2015, , .	0.4	0
2	Time-consistent reinsuranceâ€“investment strategy for a meanâ€“variance insurer under stochastic interest rate model and inflation risk. Insurance: Mathematics and Economics, 2015, 64, 28-44.	1.2	32
3	Equilibrium investment strategy for DC pension plan with default risk and return of premiums clauses under CEV model. Insurance: Mathematics and Economics, 2017, 72, 6-20.	1.2	37
4	Robust optimal investment and reinsurance of an insurer under variance premium principle and default risk. Journal of Mathematical Analysis and Applications, 2017, 446, 1666-1686.	1.0	56
5	Optimal reinsurance and investment problem in a defaultable market. Communications in Statistics - Theory and Methods, 2018, 47, 1597-1614.	1.0	5
6	Non-zero-sum stochastic differential reinsurance and investment games with default risk. European Journal of Operational Research, 2018, 264, 1144-1158.	5.7	67
7	Robust Equilibrium Excess-of-Loss Reinsurance and CDS Investment Strategies for a Mean-Variance Insurer with Ambiguity Aversion. SSRN Electronic Journal, 2018, , .	0.4	0
8	Time-consistent meanâ€“variance proportional reinsurance and investment problem in a defaultable market. Optimization, 2018, 67, 683-699.	1.7	7
9	Robust equilibrium excess-of-loss reinsurance and CDS investment strategies for a meanâ€“variance insurer with ambiguity aversion. Insurance: Mathematics and Economics, 2019, 88, 159-180.	1.2	16
10	Robust Optimal Excess-of-Loss Reinsurance and Investment Problem with Delay and Dependent Risks. Discrete Dynamics in Nature and Society, 2019, 2019, 1-21.	0.9	6
11	Time-Consistent Investment-Reinsurance Strategies for the Insurer and the Reinsurer under the Generalized Mean-Variance Criteria. Mathematics, 2019, 7, 857.	2.2	4
12	Optimal Excess-of-Loss Reinsurance for Stochastic Factor Risk Models. Risks, 2019, 7, 48.	2.4	9
13	Optimal proportional reinsurance and investment for stochastic factor models. Insurance: Mathematics and Economics, 2019, 87, 15-33.	1.2	21
14	Optimal time-consistent reinsurance-investment strategy with delay for an insurer under a defaultable market. Journal of Mathematical Analysis and Applications, 2019, 474, 1267-1288.	1.0	19
15	Robust optimal proportional reinsurance and investment strategy for an insurer with defaultable risks and jumps. Journal of Computational and Applied Mathematics, 2019, 356, 46-66.	2.0	66
16	Mean-variance problem for an insurer with default risk under a jump-diffusion risk model. Communications in Statistics - Theory and Methods, 2019, 48, 4221-4249.	1.0	2
17	Derivatives trading for insurers. Insurance: Mathematics and Economics, 2019, 84, 40-53.	1.2	9
18	Robust non-zero-sum investment and reinsurance game with default risk. Insurance: Mathematics and Economics, 2019, 84, 115-132.	1.2	26

#	Article	IF	Citations
19	Optimal reinsurance and investment problem with default risk and bounded memory. International Journal of Control, 2020, 93, 2982-2994.	1.9	9
20	Optimal Proportional Reinsurance Strategy Using Dynamic Programming. International Journal of Engineering Research in Africa, 2020, 49, 187-197.	0.7	0
21	Optimal Strategies for an Ambiguity-Averse Insurer under a Jump-Diffusion Model and Defaultable Risk. Mathematical Problems in Engineering, 2020, 2020, 1-26.	1.1	2
22	Nash Equilibrium Investment-Reinsurance Strategies for an Insurer and a Reinsurer with Intertemporal Restrictions and Common Interests. Mathematics, 2020, 8, 139.	2.2	5
23	Robust optimal strategies for an insurer under generalized mean-variance premium principle with defaultable bond. Communications in Statistics - Theory and Methods, 2021, 50, 5126-5159.	1.0	3
24	Optimal investment and reinsurance problem toward joint interests of the insurer and the reinsurer under default risk. Communications in Statistics - Theory and Methods, 2022, 51, 6535-6558.	1.0	3
25	Optimal Time-Consistent Investment and Reinsurance Strategies with Default Risk and Delay under Hestonâ€™s SV Model. Mathematical Problems in Engineering, 2021, 2021, 1-36.	1.1	2
26	Optimal reinsurance and portfolio selection: Comparison between partial and complete information models. European Financial Management, 0, , .	2.9	4
27	Robust optimal investment and benefit payment adjustment strategy for target benefit pension plans under default risk. Journal of Computational and Applied Mathematics, 2021, 391, 113382.	2.0	4
28	Robust optimal excess-of-loss reinsurance and investment problem with <i>p</i>-thinning dependent risks under CEV model. Quantitative Finance and Economics, 2021, 5, 134-162.	3.1	6
29	Time-consistent reinsurance-investment strategy for mean-variance insurers with defaultable security and jumps. Hacettepe Journal of Mathematics and Statistics, 2016, 46, 1-1.	0.3	0
30	Derivatives Trading for Insurers. SSRN Electronic Journal, 0, , .	0.4	0
31	Optimal reinsurance and investment policies under HARA utility. International Journal of Computing and Optimization, 2019, 6, 1-11.	0.1	0
32	Portfolio optimization problem with cooperation behavior. Applied Mathematical Sciences, 2019, 13, 251-261.	0.1	0
33	Optimal Costal Reinsurance and Investment with Exponential Utility: Dependent Claims. Journal of Coastal Research, 2019, 94, 743.	0.3	0
34	Time-consistent investment-reinsurance strategy with a defaultable security under ambiguous environment. Journal of Industrial and Management Optimization, 2020, .	1.3	0
35	A stochastic Stackelberg differential reinsurance and investment game with delay in a defaultable market. Mathematical Methods of Operations Research, 0, , 1.	1.0	2
36	Optimal portfolio and reinsurance with two differential risky assets. Communications in Statistics - Theory and Methods, 2023, 52, 7094-7114.	1.0	1

#	ARTICLE	IF	CITATIONS
37	Reducing the Possibility of Ruin by Maximizing the Survival Function for the Insurance Companyâ€™s Portfolio. Journal of Mathematics, 2022, 2022, 1-8.	1.0	0
38	Non-zero-sum reinsurance and investment game with non-trivial curved strategy structure under Ornsteinâ€"Uhlenbeck process. Scandinavian Actuarial Journal, 0, , 1-33.	1.7	2
39	Bond portfolio optimization with long-range dependent credits. Journal of Industrial and Management Optimization, 2023, 19, 7090-7104.	1.3	0
40	The investment and reinsurance game of insurers and reinsurers with default risk under CEV model. RAIRO - Operations Research, 0, , .	1.8	0
41	Optimal reinsurance-investment problem with default risk for an insurer under the constant elasticity of variance model. IMA Journal of Management Mathematics, 0, , .	1.6	0