

Hailiang Yang

List of Publications by Year in descending order

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138
papers

3,068
citations

159585

30
h-index

214800

47
g-index

146
all docs

146
docs citations

146
times ranked

826
citing authors

#	ARTICLE	IF	CITATIONS
1	Fourier-Cosine Method for Finite-Time Gerber–Shiu Functions. <i>SIAM Journal of Scientific Computing</i> , 2021, 43, B650-B677.	2.8	8
2	Insurance fraud detection with unsupervised deep learning. <i>Journal of Risk and Insurance</i> , 2021, 88, 591-624.	1.6	28
3	Valuation of Cliquet-Style Guarantees with Death Benefits in Jump Diffusion Models. <i>Mathematics</i> , 2021, 9, 2011.	2.2	0
4	A hybrid deep learning method for optimal insurance strategies: Algorithms and convergence analysis. <i>Insurance: Mathematics and Economics</i> , 2021, 96, 262-275.	1.2	5
5	Valuation of cliquet-style guarantees with death benefits. <i>Journal of Industrial and Management Optimization</i> , 2021, .	1.3	0
6	Singular dividend optimization for a linear diffusion model with time-inconsistent preferences. <i>European Journal of Operational Research</i> , 2020, 285, 66-80.	5.7	11
7	Optimal consumption and investment strategies with liquidity risk and lifetime uncertainty for Markov regime-switching jump diffusion models. <i>European Journal of Operational Research</i> , 2020, 280, 1130-1143.	5.7	17
8	OPTIMAL INSURANCE STRATEGIES: A HYBRID DEEP LEARNING MARKOV CHAIN APPROXIMATION APPROACH. <i>ASTIN Bulletin</i> , 2020, 50, 449-477.	1.0	13
9	A constraint-free approach to optimal reinsurance. <i>Scandinavian Actuarial Journal</i> , 2019, 2019, 62-79.	1.7	6
10	A martingale approach for asset allocation with derivative security and hidden economic risk. <i>Journal of Applied Probability</i> , 2019, 56, 723-749.	0.7	3
11	Phase-Type Models in Life Insurance:Fitting and Valuation of Equity-Linked Benefits. <i>Risks</i> , 2019, 7, 17.	2.4	17
12	STOCHASTIC DIFFERENTIAL GAMES BETWEEN TWO INSURERS WITH GENERALIZED MEAN-VARIANCE PREMIUM PRINCIPLE. <i>ASTIN Bulletin</i> , 2018, 48, 413-434.	1.0	26
13	INDEX OPTIONS AND VOLATILITY DERIVATIVES IN A GAUSSIAN RANDOM FIELD RISK-NEUTRAL DENSITY MODEL. <i>International Journal of Theoretical and Applied Finance</i> , 2018, 21, 1850014.	0.5	1
14	Robust optimal excess-of-loss reinsurance and investment strategy for an insurer in a model with jumps. <i>Scandinavian Actuarial Journal</i> , 2018, 2018, 145-171.	1.7	71
15	ON THE COMPOUND POISSON RISK MODEL WITH PERIODIC CAPITAL INJECTIONS. <i>ASTIN Bulletin</i> , 2018, 48, 435-477.	1.0	19
16	A plan of capital injections based on the claims frequency. <i>Annals of Actuarial Science</i> , 2018, 12, 296-325.	1.5	3
17	Approximation of optimal ergodic dividend strategies using controlled Markov chains. <i>IET Control Theory and Applications</i> , 2018, 12, 2194-2204.	2.1	1
18	LÃ©vy insurance risk process with Poissonian taxation. <i>Scandinavian Actuarial Journal</i> , 2017, 2017, 51-87.	1.7	22

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19	A note on optimal insurance risk control with multiple reinsurers. Journal of Computational and Applied Mathematics, 2017, 319, 38-42.	2.0	5
20	Asymptotic results for ruin probability in a two-dimensional risk model with stochastic investment returns. Journal of Computational and Applied Mathematics, 2017, 325, 198-221.	2.0	15
21	Optimal periodic dividend and capital injection problem for spectrally positive Lévy processes. Insurance: Mathematics and Economics, 2017, 74, 135-146.	1.2	47
22	Gerber's Shiu analysis with two-sided acceptable levels. Journal of Computational and Applied Mathematics, 2017, 321, 185-210.	2.0	3
23	A class of nonzero-sum investment and reinsurance games subject to systematic risks. Scandinavian Actuarial Journal, 2017, 2017, 670-707.	1.7	21
24	Optimal reinsurance and investment strategy with two piece utility function. Journal of Industrial and Management Optimization, 2017, 13, 737-755.	1.3	2
25	Optimal financing and dividend distribution in a general diffusion model with regime switching. Advances in Applied Probability, 2016, 48, 406-422.	0.7	14
26	Optimal insurance risk control with multiple reinsurers. Journal of Computational and Applied Mathematics, 2016, 306, 40-52.	2.0	18
27	On a multi-dimensional risk model with regime switching. Insurance: Mathematics and Economics, 2016, 68, 73-83.	1.2	8
28	OPTIMAL DIVIDEND AND REINSURANCE STRATEGIES WITH FINANCING AND LIQUIDATION VALUE. ASTIN Bulletin, 2016, 46, 365-399.	1.0	7
29	Optimal capital injection and dividend distribution for growth restricted diffusion models with bankruptcy. Insurance: Mathematics and Economics, 2016, 70, 259-271.	1.2	12
30	Optimal asset allocation: Risk and information uncertainty. European Journal of Operational Research, 2016, 251, 554-561.	5.7	16
31	VALUING EQUITY-LINKED DEATH BENEFITS IN A REGIME-SWITCHING FRAMEWORK. ASTIN Bulletin, 2015, 45, 355-395.	1.0	38
32	Geometric stopping of a random walk and its applications to valuing equity-linked death benefits. Insurance: Mathematics and Economics, 2015, 64, 313-325.	1.2	12
33	Optimal debt ratio and dividend payment strategies with reinsurance. Insurance: Mathematics and Economics, 2015, 64, 351-363.	1.2	12
34	Optimal retention for a stop-loss reinsurance with incomplete information. Insurance: Mathematics and Economics, 2015, 65, 15-21.	1.2	19
35	On a nonparametric estimator for ruin probability in the classical risk model. Scandinavian Actuarial Journal, 2014, 2014, 309-338.	1.7	30
36	Portfolio optimization in a regime-switching market with derivatives. European Journal of Operational Research, 2014, 233, 184-192.	5.7	41

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37	On the decomposition of the absolute ruin probability in a perturbed compound Poisson surplus process with debit interest. <i>Annals of Operations Research</i> , 2014, 212, 61-77.	4.1	3
38	Optimal risk and dividend control problem with fixed costs and salvage value: Variance premium principle. <i>Economic Modelling</i> , 2014, 37, 53-64.	3.8	20
39	Cox risk model with variable premium rate and stochastic return on investment. <i>Journal of Computational and Applied Mathematics</i> , 2014, 256, 52-64.	2.0	2
40	Nonparametric estimation for the ruin probability in a Lévy risk model under low-frequency observation. <i>Insurance: Mathematics and Economics</i> , 2014, 59, 168-177.	1.2	27
41	A class of non-zero-sum stochastic differential investment and reinsurance games. <i>Automatica</i> , 2014, 50, 2025-2037.	5.0	107
42	Discrete-Time BSDEs with Random Terminal Horizon. <i>Stochastic Analysis and Applications</i> , 2014, 32, 110-127.	1.5	3
43	Numerical methods for optimal dividend payment and investment strategies of regime-switching jump diffusion models with capital injections. <i>Automatica</i> , 2013, 49, 2317-2329.	5.0	36
44	Optimal dividends with debts and nonlinear insurance risk processes. <i>Insurance: Mathematics and Economics</i> , 2013, 53, 110-121.	1.2	16
45	Valuing equity-linked death benefits in jump diffusion models. <i>Insurance: Mathematics and Economics</i> , 2013, 53, 615-623.	1.2	44
46	Nonparametric estimate of the ruin probability in a pure-jump Lévy risk model. <i>Insurance: Mathematics and Economics</i> , 2013, 53, 24-35.	1.2	32
47	On a Sparre Andersen risk model perturbed by a spectrally negative Lévy process. <i>Scandinavian Actuarial Journal</i> , 2013, 2013, 213-239.	1.7	4
48	On the Optimal Dividend Strategy in a Regime-Switching Diffusion Model. <i>Advances in Applied Probability</i> , 2012, 44, 886-906.	0.7	13
49	On a Sparre Andersen Risk Model with Time-Dependent Claim Sizes and Jump-Diffusion Perturbation. <i>Methodology and Computing in Applied Probability</i> , 2012, 14, 973-995.	1.2	14
50	The Omega model: from bankruptcy to occupation times in the red. <i>European Actuarial Journal</i> , 2012, 2, 259-272.	1.1	40
51	A Partial Differential Equation Approach To Multivariate Risk Theory. <i>Interdisciplinary Mathematical Sciences</i> , 2012, , 111-123.	0.4	2
52	Optimal surrender strategies for equity-indexed annuity investors with partial information. <i>Statistics and Probability Letters</i> , 2012, 82, 1251-1258.	0.7	6
53	Elasticity approach to asset allocation in discrete time. <i>Risk and Decision Analysis</i> , 2012, 3, 139-146.	0.4	0
54	The interplay between finance and actuarial science. <i>Risk and Decision Analysis</i> , 2012, 3, 1-1.	0.4	0

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55	Optimal Asset Allocation: A Worst Scenario Expectation Approach. <i>Journal of Optimization Theory and Applications</i> , 2012, 153, 794-811.	1.5	5
56	Valuing equity-linked death benefits and other contingent options: A discounted density approach. <i>Insurance: Mathematics and Economics</i> , 2012, 51, 73-92.	1.2	45
57	Asset allocation under threshold autoregressive models. <i>Applied Stochastic Models in Business and Industry</i> , 2012, 28, 60-72.	1.5	8
58	Ruin Theory in a Hidden Markov-Modulated Risk Model. <i>Stochastic Models</i> , 2011, 27, 474-489.	0.5	7
59	Ruin Probabilities for the Perturbed Compound Poisson Risk Process with Investment. <i>Communications in Statistics - Theory and Methods</i> , 2011, 40, 3917-3934.	1.0	4
60	On the probability of completeness for large markets. <i>Japan Journal of Industrial and Applied Mathematics</i> , 2011, 28, 301-313.	0.9	0
61	Locally risk-minimizing hedging strategies for unit-linked life insurance contracts under a regime switching L�vy model. <i>Frontiers of Mathematics in China</i> , 2011, 6, 1185-1202.	0.7	8
62	Optimal dividend and capital injection problem in the dual model with proportional and fixed transaction costs. <i>European Journal of Operational Research</i> , 2011, 211, 568-576.	5.7	72
63	Markowitz's Mean-Variance Asset�Liability Management with Regime Switching: A Multi-Period Model. <i>Applied Mathematical Finance</i> , 2011, 18, 29-50.	1.2	61
64	Optimal Threshold Dividend Strategies under the Compound Poisson Model with Regime Switching. , 2011, , 413-429.		5
65	On the absolute ruin in a MAP risk model with debit interest. <i>Advances in Applied Probability</i> , 2011, 43, 77-96.	0.7	12
66	Numerical methods for dividend optimization using regime-switching jump-diffusion models. <i>Mathematical Control and Related Fields</i> , 2011, 1, 21-40.	1.1	8
67	Asymptotically optimal dividend policy for regime-switching compound Poisson models. <i>Acta Mathematicae Applicatae Sinica</i> , 2010, 26, 529-542.	0.7	9
68	On the Markov-modulated insurance risk model with tax. <i>Bl�tter Der DGFVM</i> , 2010, 31, 65-78.	1.4	15
69	Classical and Impulse Control for the Optimization of Dividend and Proportional Reinsurance Policies with Regime Switching. <i>Journal of Optimization Theory and Applications</i> , 2010, 147, 358-377.	1.5	32
70	Pension funding problem with regime-switching geometric Brownian motion assets and liabilities. <i>Applied Stochastic Models in Business and Industry</i> , 2010, 26, 125-141.	1.5	6
71	An elementary approach to discrete models of dividend strategies. <i>Insurance: Mathematics and Economics</i> , 2010, 46, 109-116.	1.2	17
72	Obtaining the dividends�penalty identities by interpretation. <i>Insurance: Mathematics and Economics</i> , 2010, 47, 206-207.	1.2	4

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73	A Direct Approach to the Discounted Penalty Function. North American Actuarial Journal, 2010, 14, 420-434.	1.4	31
74	Filtering a Markov Modulated Random Measure. IEEE Transactions on Automatic Control, 2010, 55, 74-88.	5.7	12
75	Optimal Reinsurance and Dividend Strategies Under the Markov-Modulated Insurance Risk Model. Stochastic Analysis and Applications, 2010, 28, 1078-1105.	1.5	15
76	Dependent Insurance Risk Model: Deterministic Threshold. Communications in Statistics - Theory and Methods, 2010, 39, 765-776.	1.0	3
77	Pricing Asian Options and Equity-Indexed Annuities with Regime Switching by the Trinomial Tree Method. North American Actuarial Journal, 2010, 14, 256-272.	1.4	31
78	Optimal financing and dividend strategies in a dual model with proportional costs. Journal of Industrial and Management Optimization, 2010, 6, 761-777.	1.3	25
79	Option Pricing in a Jump-Diffusion Model with Regime Switching. ASTIN Bulletin, 2009, 39, 515-539.	1.0	37
80	Option pricing when the regime-switching risk is priced. Acta Mathematicae Applicatae Sinica, 2009, 25, 369-388.	0.7	17
81	On differentiability of ruin functions under Markov-modulated models. Stochastic Processes and Their Applications, 2009, 119, 1673-1695.	0.9	16
82	Pricing Annuity Guarantees Under a Regime-Switching Model. North American Actuarial Journal, 2009, 13, 316-332.	1.4	62
83	Pricing currency options under two-factor Markov-modulated stochastic volatility models. Insurance: Mathematics and Economics, 2008, 43, 295-302.	1.2	49
84	Ruin theory for a Markov regime-switching model under a threshold dividend strategy. Insurance: Mathematics and Economics, 2008, 42, 311-318.	1.2	38
85	Markowitz's mean-variance asset-liability management with regime switching: A continuous-time model. Insurance: Mathematics and Economics, 2008, 43, 456-465.	1.2	103
86	Ruin Probabilities of a Dual Markov-Modulated Risk Model. Communications in Statistics - Theory and Methods, 2008, 37, 3298-3307.	1.0	29
87	Multiperiod Optimal Investment-Consumption Strategies with Mortality Risk and Environment Uncertainty. North American Actuarial Journal, 2008, 12, 47-64.	1.4	15
88	Ordering of Optimal Portfolio Allocations in a Model with a Mixture of Fundamental Risks. Journal of Applied Probability, 2008, 45, 55-66.	0.7	0
89	Ordering of Optimal Portfolio Allocations in a Model with a Mixture of Fundamental Risks. Journal of Applied Probability, 2008, 45, 55-66.	0.7	6
90	Estimates for the Absolute Ruin Probability in the Compound Poisson Risk Model with Credit and Debit Interest. Journal of Applied Probability, 2008, 45, 818-830.	0.7	15

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91	Estimates for the Absolute Ruin Probability in the Compound Poisson Risk Model with Credit and Debit Interest. Journal of Applied Probability, 2008, 45, 818-830.	0.7	18
92	Insurance Claims Modulated by a Hidden Marked Point Process. Proceedings of the American Control Conference, 2007, , .	0.0	2
93	Absolute Ruin Probabilities in a Jump Diffusion Risk Model with Investment. North American Actuarial Journal, 2007, 11, 159-169.	1.4	61
94	On pricing derivatives under nonlinear time series models. Proceedings in Applied Mathematics and Mechanics, 2007, 7, 1050501-1050502.	0.2	0
95	On Valuing Participating Life Insurance Contracts with Conditional Heteroscedasticity. Asia-Pacific Financial Markets, 2007, 14, 255-275.	2.4	4
96	Expected Shortfall Under a Model With Market and Credit Risks. , 2007, , 91-100.		1
97	Optimal investment-consumption strategy in a discrete-time model with regime switching. Discrete and Continuous Dynamical Systems - Series B, 2007, 8, 315-332.	0.9	16
98	On Bayesian Mixture Credibility. ASTIN Bulletin, 2006, 36, 573-588.	1.0	6
99	A Note on the Dividends-Penalty Identity and the Optimal Dividend Barrier. ASTIN Bulletin, 2006, 36, 489-503.	1.0	69
100	On the joint distribution of surplus before and after ruin under a Markovian regime switching model. Stochastic Processes and Their Applications, 2006, 116, 244-266.	0.9	48
101	On Valuation of Derivative Securities: A Lie Group Analytical Approach. Applications of Mathematics, 2006, 51, 49-61.	0.9	1
102	Ruin problems for a discrete time risk model with random interest rate. Mathematical Methods of Operations Research, 2006, 63, 287-299.	1.0	8
103	Optimal Dividends In An Ornstein-Uhlenbeck Type Model With Credit And Debit Interest. North American Actuarial Journal, 2006, 10, 94-108.	1.4	71
104	UPPER BOUNDS FOR RUIN PROBABILITY UNDER TIME SERIES MODELS. Probability in the Engineering and Informational Sciences, 2006, 20, 529-542.	0.8	1
105	OPTIMAL CONSTANT-REBALANCED PORTFOLIO INVESTMENT STRATEGIES FOR DYNAMIC PORTFOLIO SELECTION. International Journal of Theoretical and Applied Finance, 2006, 09, 951-966.	0.5	3
106	A Note on the Dividends-Penalty Identity and the Optimal Dividend Barrier. ASTIN Bulletin, 2006, 36, 489-503.	1.0	68
107	Ruin in the perturbed compound Poisson risk process under interest force. Advances in Applied Probability, 2005, 37, 819-835.	0.7	40
108	Optimal investment for insurer with jump-diffusion risk process. Insurance: Mathematics and Economics, 2005, 37, 615-634.	1.2	244

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109	Necessary and Sufficient Conditions for Weak No-Arbitrage in Securities Markets with Frictions. <i>Annals of Operations Research</i> , 2005, 133, 265-276.	4.1	2
110	Ruin in the perturbed compound Poisson risk process under interest force. <i>Advances in Applied Probability</i> , 2005, 37, 819-835.	0.7	33
111	Lundberg-type Bounds for the Joint Distribution of Surplus Immediately Before and at Ruin under a Markov-modulated Risk Model. <i>ASTIN Bulletin</i> , 2005, 35, 351-361.	1.0	4
112	Lundberg-Type Bounds for the Joint Distribution of Surplus Immediately Before and at Ruin Under the Sparre Andersen Model. <i>North American Actuarial Journal</i> , 2005, 9, 85-100.	1.4	12
113	On Erlang(2) Risk Process Perturbed by Diffusion. <i>Communications in Statistics - Theory and Methods</i> , 2005, 34, 2197-2208.	1.0	4
114	Lundberg-type Bounds for the Joint Distribution of Surplus Immediately Before and at Ruin under a Markov-modulated Risk Model. <i>ASTIN Bulletin</i> , 2005, 35, 351-361.	1.0	6
115	RUIN PROBABILITY UNDER COMPOUND POISSON MODELS WITH RANDOM DISCOUNT FACTOR. <i>Probability in the Engineering and Informational Sciences</i> , 2004, 18, 55-70.	0.8	6
116	On Bayesian Value at Risk: From Linear to Non-Linear Portfolios. <i>Asia-Pacific Financial Markets</i> , 2004, 11, 161-184.	2.4	10
117	On the distribution of surplus immediately after ruin under interest force and subexponential claims. <i>Insurance: Mathematics and Economics</i> , 2004, 35, 703-714.	1.2	12
118	Ordering optimal proportions in the asset allocation problem with dependent default risks. <i>Insurance: Mathematics and Economics</i> , 2004, 35, 595-609.	1.2	23
119	Optimal Investment for an Insurer to Minimize Its Probability of Ruin. <i>North American Actuarial Journal</i> , 2004, 8, 11-31.	1.4	92
120	Asset Allocation with Regime-Switching: Discrete-Time Case. <i>ASTIN Bulletin</i> , 2004, 34, 99-111.	1.0	12
121	Asset Allocation with Regime-Switching: Discrete-Time Case. <i>ASTIN Bulletin</i> , 2004, 34, 99-111.	1.0	3
122	Some results on ruin probabilities in a two-dimensional risk model. <i>Insurance: Mathematics and Economics</i> , 2003, 32, 345-358.	1.2	77
123	Ruin theory in a financial corporation model with credit risk. <i>Insurance: Mathematics and Economics</i> , 2003, 33, 135-145.	1.2	9
124	MARTINGALE METHOD FOR RUIN PROBABILITY IN AN AUTOREGRESSIVE MODEL WITH CONSTANT INTEREST RATE. <i>Probability in the Engineering and Informational Sciences</i> , 2003, 17, 183-198.	0.8	35
125	Approximations for moments of deficit at ruin with exponential and subexponential claims. <i>Statistics and Probability Letters</i> , 2002, 59, 367-378.	0.7	14
126	Bayesian Risk Measures for Derivatives via Random Esscher Transform. <i>North American Actuarial Journal</i> , 2001, 5, 78-91.	1.4	27

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127	CONDITIONAL RUIN PROBABILITY WITH STOCHASTIC INTEREST RATE. Stochastic Analysis and Applications, 2001, 19, 207-214.	1.5	2
128	Spectrally negative Lévy processes with applications in risk theory. , 2001, 33, 281-291.		43
129	Spectrally negative Lévy processes with applications in risk theory. Advances in Applied Probability, 2001, 33, 281-291.	0.7	53
130	On the distribution of surplus immediately after ruin under interest force. Insurance: Mathematics and Economics, 2001, 29, 247-255.	1.2	24
131	On the distribution of surplus immediately before ruin under interest force. Statistics and Probability Letters, 2001, 55, 329-338.	0.7	5
132	The Joint Distribution of Surplus Immediately before Ruin and the Deficit at Ruin under Interest Force. North American Actuarial Journal, 2001, 5, 92-103.	1.4	24
133	Risk: From Insurance to Finance. , 2001, , .		1
134	European option pricing when the riskfree interest rate follows a jump process. Stochastic Models, 2000, 16, 143-166.	0.3	8
135	A PDE approach to risk measures of derivatives. Applied Mathematical Finance, 2000, 7, 211-228.	1.2	13
136	Non-exponential Bounds for Ruin Probability with Interest Effect Included. Scandinavian Actuarial Journal, 1999, 1999, 66-79.	1.7	53
137	Subjective risk measures: Bayesian predictive scenarios analysis. Insurance: Mathematics and Economics, 1999, 25, 157-169.	1.2	10
138	Diffusion Coefficient Estimation and Asset Pricing When Risk Premia and Sensitivities Are Time Varying. Mathematical Finance, 1993, 3, 85-99.	1.8	23