

Zinoviy Landsman

List of Publications by Year in descending order

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83
papers

1,182
citations

430874

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83
all docs

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docs citations

83
times ranked

319
citing authors

#	ARTICLE	IF	CITATIONS
1	Tail Variance Premium with Applications for Elliptical Portfolio of Risks. ASTIN Bulletin, 2006, 36, 433-462.	1.0	84
2	Risk capital decomposition for a multivariate dependent gamma portfolio. Insurance: Mathematics and Economics, 2005, 37, 635-649.	1.2	72
3	Tail Variance Premium with Applications for Elliptical Portfolio of Risks. ASTIN Bulletin, 2006, 36, 433-462.	1.0	69
4	Mean Location and Sample Mean Location on Manifolds: Asymptotics, Tests, Confidence Regions. Journal of Multivariate Analysis, 1998, 67, 227-243.	1.0	65
5	Tail Conditional Expectations for Exponential Dispersion Models. ASTIN Bulletin, 2005, 35, 189-209.	1.0	60
6	Stein's Lemma for elliptical random vectors. Journal of Multivariate Analysis, 2008, 99, 912-927.	1.0	54
7	Multivariate Pareto portfolios: TCE-based capital allocation and divided differences. Scandinavian Actuarial Journal, 2007, 2007, 261-280.	1.7	47
8	Multivariate Tweedie distributions and some related capital-at-risk analyses. Insurance: Mathematics and Economics, 2010, 46, 351-361.	1.2	45
9	On the generalization of Stein's Lemma for elliptical class of distributions. Statistics and Probability Letters, 2006, 76, 1012-1016.	0.7	38
10	On the Tail Mean-Variance optimal portfolio selection. Insurance: Mathematics and Economics, 2010, 46, 547-553.	1.2	37
11	Tail Conditional Expectations for Exponential Dispersion Models. ASTIN Bulletin, 2005, 35, 189-209.	1.0	36
12	Multivariate tail conditional expectation for elliptical distributions. Insurance: Mathematics and Economics, 2016, 70, 216-223.	1.2	28
13	A multivariate tail covariance measure for elliptical distributions. Insurance: Mathematics and Economics, 2018, 81, 27-35.	1.2	25
14	Tail conditional moments for elliptical and log-elliptical distributions. Insurance: Mathematics and Economics, 2016, 71, 179-188.	1.2	23
15	Optimal portfolios with downside risk. Quantitative Finance, 2017, 17, 315-325.	1.7	23
16	Asymptotic behavior of sample mean location for manifolds. Statistics and Probability Letters, 1996, 26, 169-178.	0.7	22
17	Credibility evaluation for the exponential dispersion family. Insurance: Mathematics and Economics, 1999, 24, 23-29.	1.2	22
18	Minimization of the root of a quadratic functional under an affine equality constraint. Journal of Computational and Applied Mathematics, 2008, 216, 319-327.	2.0	21

#	ARTICLE	IF	CITATIONS
19	Statistical meaning of Carlen's superadditivity of the Fisher information. <i>Statistics and Probability Letters</i> , 1997, 32, 175-179.	0.7	19
20	Economic Capital Allocations for Non-negative Portfolios of Dependent Risks. <i>ASTIN Bulletin</i> , 2008, 38, 601-619.	1.0	19
21	On the generalization of Esscher and variance premiums modified for the elliptical family of distributions. <i>Insurance: Mathematics and Economics</i> , 2004, 35, 563-579.	1.2	18
22	Minimization of the root of a quadratic functional under a system of affine equality constraints with application to portfolio management. <i>Journal of Computational and Applied Mathematics</i> , 2008, 220, 739-748.	2.0	17
23	Lifetime dependence modelling using a truncated multivariate gamma distribution. <i>Insurance: Mathematics and Economics</i> , 2013, 52, 542-549.	1.2	16
24	Estimating the tails of loss severity via conditional risk measures for the family of symmetric generalised hyperbolic distributions. <i>Insurance: Mathematics and Economics</i> , 2015, 65, 172-186.	1.2	15
25	An Actuarial Premium Pricing Model for Nonnormal Insurance and Financial Risks in Incomplete Markets. <i>North American Actuarial Journal</i> , 2007, 11, 119-135.	1.4	14
26	Robustness via a mixture of exponential power distributions. <i>Computational Statistics and Data Analysis</i> , 2003, 42, 111-121.	1.2	13
27	A note on Stein's lemma for multivariate elliptical distributions. <i>Journal of Statistical Planning and Inference</i> , 2013, 143, 2016-2022.	0.6	13
28	Some Stein-type inequalities for multivariate elliptical distributions and applications. <i>Statistics and Probability Letters</i> , 2015, 97, 54-62.	0.7	13
29	Multivariate Tweedie lifetimes: the impact of dependence. <i>Scandinavian Actuarial Journal</i> , 2016, 2016, 692-712.	1.7	13
30	Asymptotic Behavior of Sample Mean Direction for Spheres. <i>Journal of Multivariate Analysis</i> , 1996, 59, 141-152.	1.0	12
31	Sample quantiles and additive statistics: Information, sufficiency, estimation. <i>Journal of Statistical Planning and Inference</i> , 1996, 52, 93-108.	0.6	12
32	Conditional tail risk measures for the skewed generalised hyperbolic family. <i>Insurance: Mathematics and Economics</i> , 2019, 86, 98-114.	1.2	12
33	On Stochastic Approximation and Credibility. <i>Scandinavian Actuarial Journal</i> , 1999, 1999, 15-31.	1.7	11
34	Analytic solution to the portfolio optimization problem in a mean-variance-skewness model. <i>European Journal of Finance</i> , 2020, 26, 165-178.	3.1	11
35	Stein's Lemma for generalized skew-elliptical random vectors. <i>Communications in Statistics - Theory and Methods</i> , 2021, 50, 3014-3029.	1.0	11
36	Economic Capital Allocations for Non-negative Portfolios of Dependent Risks. <i>ASTIN Bulletin</i> , 2008, 38, 601-619.	1.0	11

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37	Credibility theory: a new view from the theory of second order optimal statistics. Insurance: Mathematics and Economics, 2002, 30, 351-362.	1.2	10
38	Asymptotic data analysis on manifolds. Annals of Statistics, 2007, 35, .	2.6	10
39	Sequential credibility evaluation for symmetric location claim distributions. Insurance: Mathematics and Economics, 1999, 24, 291-300.	1.2	9
40	A characterization of optimal portfolios under the tail mean-variance criterion. Insurance: Mathematics and Economics, 2013, 52, 213-221.	1.2	9
41	Minimization of a Function of a Quadratic Functional with Application to Optimal Portfolio Selection. Journal of Optimization Theory and Applications, 2016, 170, 308-322.	1.5	9
42	A generalization of multivariate Pareto distributions: tail risk measures, divided differences and asymptotics. Scandinavian Actuarial Journal, 2017, 2017, 785-803.	1.7	9
43	A Generalized Measure for the Optimal Portfolio Selection Problem and its Explicit Solution. Risks, 2018, 6, 19.	2.4	9
44	Second-order minimax estimation of the mean value for exponential dispersion models. Journal of Statistical Planning and Inference, 2001, 98, 57-71.	0.6	8
45	Tail Variance premiums for log-elliptical distributions. Insurance: Mathematics and Economics, 2013, 52, 441-447.	1.2	7
46	Tail Conditional Expectations for Generalized Skew Elliptical Distributions. SSRN Electronic Journal, 2013, , .	0.4	7
47	On credibility evaluation and the tail area of the exponential dispersion family. Insurance: Mathematics and Economics, 2000, 27, 277-283.	1.2	6
48	Extended Generalized Skew-Elliptical Distributions and their Moments. Sankhya A, 2017, 79, 76-100.	0.8	6
49	Exponential dispersion models: Second-order minimax estimation of the mean for unknown dispersion parameter. Journal of Statistical Planning and Inference, 2006, 136, 3837-3851.	0.6	5
50	Bounds for some general sums of random variables. Statistics and Probability Letters, 2011, 81, 382-391.	0.7	5
51	A multivariate Tweedie lifetime model: Censoring and truncation. Insurance: Mathematics and Economics, 2015, 64, 203-213.	1.2	5
52	A class of generalised hyper-elliptical distributions and their applications in computing conditional tail risk measures. Insurance: Mathematics and Economics, 2021, 101, 437-465.	1.2	5
53	Option Pricing for Log-Symmetric Distributions of Returns. Methodology and Computing in Applied Probability, 2009, 11, 339-357.	1.2	4
54	The Tail Stein's Identity with Applications to Risk Measures. North American Actuarial Journal, 2016, 20, 313-326.	1.4	4

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55	Sequential Quasi-Credibility for Scale Dispersion Models. Scandinavian Actuarial Journal, 2003, 2003, 119-135.	1.7	3
56	Translation-invariant and positive-homogeneous risk measures and optimal portfolio management in the presence of a riskless component. Insurance: Mathematics and Economics, 2012, 50, 94-98.	1.2	3
57	Option Pricing for Symmetric Lévy Returns with Applications. Asia-Pacific Financial Markets, 2015, 22, 27-52.	2.4	3
58	The Kendall- Ressel Exponential Dispersion Model: Some Statistical Aspects and Estimation. International Journal of Statistics and Probability, 2016, 5, 32.	0.3	3
59	Modelling lifetime dependence for older ages using a multivariate Pareto distribution. Insurance: Mathematics and Economics, 2016, 70, 272-285.	1.2	3
60	On distances and goodness-of-fit tests for detecting multimodal distributions. Metrika, 1995, 42, 421-439.	0.8	2
61	Second Order Bayes Prediction of Functionals of Exponential Dispersion Distributions and an Application to the Prediction of the Tails. ASTIN Bulletin, 2004, 34, 285-298.	1.0	2
62	Elliptical families and copulas: tilting and premium; capital allocation. Scandinavian Actuarial Journal, 2009, 2009, 85-103.	1.7	2
63	Second order minimax estimation of the mean. Journal of Statistical Planning and Inference, 2010, 140, 3282-3294.	0.6	2
64	Multivariate Tweedie Lifetimes: The Impact of Dependence. SSRN Electronic Journal, 0, , .	0.4	2
65	Multivariate Tail Moments for Log-Elliptical Dependence Structures as Measures of Risks. Symmetry, 2021, 13, 559.	2.2	2
66	Second Order Bayes Prediction of Functionals of Exponential Dispersion Distributions and an Application to the Prediction of the Tails. ASTIN Bulletin, 2004, 34, 285-298.	1.0	2
67	On the minimum of the Fisher information about the scale parameter and the singular Sturm-Liouville problem. Journal of Statistical Planning and Inference, 2000, 88, 29-35.	0.6	1
68	Sub- and superadditivity à la Carlen of matrices related to the Fisher information. Journal of Statistical Planning and Inference, 2007, 137, 291-298.	0.6	1
69	Modelling random vectors of dependent risks with different elliptical components. Annals of Actuarial Science, 2022, 16, 6-24.	1.5	1
70	Exchangeable mortality projection. European Actuarial Journal, 2021, 11, 113-133.	1.1	1
71	Conditional Tail Risk Measures for Skewed Generalised Hyperbolic Family. SSRN Electronic Journal, 0, , .	0.4	1
72	Translation-Invariant and Positive-Homogeneous Risk Measures and Optimal Portfolio Management. SSRN Electronic Journal, 0, , .	0.4	0

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73	Estimating the Tails of Loss Severity via Conditional Risk Measures for the Family of Symmetric Generalised Hyperbolic Family. SSRN Electronic Journal, 0, , .	0.4	0
74	A Multivariate Tweedie Lifetime Model: Censoring and Truncation. SSRN Electronic Journal, 0, , .	0.4	0
75	A Multivariate Tail Covariance Measure for Elliptical Distributions. SSRN Electronic Journal, 2017, , .	0.4	0
76	Lifetime dependence models generated by multiply monotone functions. Scandinavian Actuarial Journal, 2018, 2018, 576-604.	1.7	0
77	Intrinsic objective Bayesian estimation of the mean of the Tweedie family. Scandinavian Actuarial Journal, 2019, 2019, 585-603.	1.7	0
78	On the Second Order Minimax Improvement of the Sample Mean in the Estimation of a Mean Value of the Exponential Dispersion Family. Contributions To Statistics, 2003, , 99-105.	0.2	0
79	Turning an Asset-Liability Problem into an Investment Portfolio Problem. SSRN Electronic Journal, 0, , .	0.4	0
80	The Tail Stein's Identity with Actuarial Applications. SSRN Electronic Journal, 0, , .	0.4	0
81	A New Class of Distributions Based on Hurwitz Zeta Function with Applications for Risk Management. The Open Statistics & Probability Journal, 2016, 7, 53-62.	0.4	0
82	Downside risk optimization with random targets and portfolio amplitude. European Journal of Finance, 0, , 1-22.	3.1	0
83	The location of a minimum variance squared distance functional. Insurance: Mathematics and Economics, 2022, 105, 64-78.	1.2	0