Alexandru V Asimit

List of Publications by Year
in descending order

38 papers	737 citations	687363 13 h-index	610901 24 g-index
38 all docs	38 docs citations	38 times ranked	305 citing authors

#	Article	IF	Citations
1	Extremes on the discounted aggregate claims in a time dependent risk model. Scandinavian Actuarial Journal, 2010, 2010, 93-104.	1.7	102
2	Asymptotics for risk capital allocations based on Conditional Tail Expectation. Insurance: Mathematics and Economics, 2011, 49, 310-324.	1.2	76
3	Robust and Pareto optimality of insurance contracts. European Journal of Operational Research, 2017, 262, 720-732.	5.7	53
4	Insurance with multiple insurers: A game-theoretic approach. European Journal of Operational Research, 2018, 267, 778-790.	5.7	53
5	Optimal risk transfer under quantile-based risk measurers. Insurance: Mathematics and Economics, 2013, 53, 252-265.	1.2	47
6	On a multivariate Pareto distribution. Insurance: Mathematics and Economics, 2010, 46, 308-316.	1.2	45
7	Optimal risk transfers in insurance groups. European Actuarial Journal, 2013, 3, 159-190.	1.1	42
8	Evaluating Risk Measures and Capital Allocations Based on Multi-Losses Driven by a Heavy-Tailed Background Risk: The Multivariate Pareto-II Model. Risks, 2013, 1, 14-33.	2.4	30
9	Optimal reinsurance in the presence of counterparty default risk. Insurance: Mathematics and Economics, 2013, 53, 690-697.	1.2	28
10	An efficient approach to quantile capital allocation and sensitivity analysis. Mathematical Finance, 2019, 29, 1131-1156.	1.8	28
11	Dependence and the asymptotic behavior of large claims reinsurance. Insurance: Mathematics and Economics, 2008, 43, 407-411.	1.2	25
12	Background Risk Models and Stepwise Portfolio Construction. Methodology and Computing in Applied Probability, 2016, 18, 805-827.	1.2	19
13	Extreme behavior of bivariate elliptical distributions. Insurance: Mathematics and Economics, 2007, 41, 53-61.	1.2	16
14	Efficient risk allocation within a non-life insurance group under Solvency II Regime. Insurance: Mathematics and Economics, 2016, 66, 69-76.	1.2	15
15	Tail dependence measure for examining financial extreme co-movements. Journal of Econometrics, 2016, 194, 330-348.	6.5	14
16	Asymptotic Tail Probabilities for Large Claims Reinsurance of a Portfolio of Dependent Risks. ASTIN Bulletin, 2008, 38, 147-159.	1.0	13
17	Capital requirements and optimal investment with solvency probability constraints. IMA Journal of Management Mathematics, 2015, 26, 345-375.	1.6	13
18	Statistical Inference for a New Class of Multivariate Pareto Distributions. Communications in Statistics Part B: Simulation and Computation, 2016, 45, 456-471.	1.2	13

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19	Risk sharing with multiple indemnity environments. European Journal of Operational Research, 2021, 295, 587-603.	5.7	13
20	SYSTEMIC RISK: AN ASYMPTOTIC EVALUATION. ASTIN Bulletin, 2018, 48, 673-698.	1.0	11
21	Optimal non-life reinsurance under Solvency II Regime. Insurance: Mathematics and Economics, 2015, 65, 227-237.	1.2	10
22	Extremes for coherent risk measures. Insurance: Mathematics and Economics, 2016, 71, 332-341.	1.2	9
23	Asymptotic Tail Probabilities for Large Claims Reinsurance of a Portfolio of Dependent Risks. ASTIN Bulletin, 2008, 38, 147-159.	1.0	9
24	Pareto-optimal insurance contracts with premium budget and minimum charge constraints. Insurance: Mathematics and Economics, 2020, 95, 17-27.	1.2	8
25	Pitfalls in using Weibull tailed distributions. Journal of Statistical Planning and Inference, 2010, 140, 2018-2024.	0.6	6
26	Optimal Risk Transfer: A Numerical Optimization Approach. North American Actuarial Journal, 2018, 22, 341-364.	1.4	6
27	Optimal robust insurance with a finite uncertainty set. Insurance: Mathematics and Economics, 2019, 87, 67-81.	1.2	6
28	Extreme behavior of multivariate phase-type distributions. Insurance: Mathematics and Economics, 2007, 41, 223-233.	1.2	4
29	On the worst and least possible asymptotic dependence. Journal of Multivariate Analysis, 2016, 144, 218-234.	1.0	4
30	Measuring the tail risk: An asymptotic approach. Journal of Mathematical Analysis and Applications, 2018, 463, 176-197.	1.0	4
31	Asymptotic results for conditional measures of association of a random sum. Insurance: Mathematics and Economics, 2015, 60, 11-18.	1.2	3
32	Special Issue â€œMachine Learning in Insuranceâ€• Risks, 2020, 8, 54.	2.4	3
33	Characterizing Asymptotic Dependence via Conditional Kendall's Tau. SSRN Electronic Journal, 0, , .	0.4	3
34	Background Risk Models and Stepwise Portfolio Construction. SSRN Electronic Journal, 2013, , .	0.4	2
35	Optimal Non-Life Reinsurance under Solvency II Regime. SSRN Electronic Journal, 0, , .	0.4	2
36	Efficient Risk Allocation within a Non-Life Insurance Group Under Solvency II Regime. SSRN Electronic Journal, 2015, , .	0.4	1

#	Article	IF	Citations
37	Aggregation of randomly weighted large risks. IMA Journal of Management Mathematics, 2015, , dpv020.	1.6	1
38	On the Worst and Least Possible Asymptotic Dependence. SSRN Electronic Journal, 0, , .	0.4	0