Russell Gerrard

List of Publications by Year
in descending order

18	424	933447	1058476
papers	**citations**	10	14
		h-index	**g-index**

18	18	18	227
all docs	**docs citations**	**times ranked**	**citing authors**

#	Article	IF	Citations
1	Optimal investment choices post-retirement in a defined contribution pension scheme. Insurance: Mathematics and Economics, 2004, 35, 321-342.	1.2	105
2	Mean-variance portfolio selection for a non-life insurance company. Mathematical Methods of Operations Research, 2007, 66, 339-367.	1.0	58
3	The Management of Decumulation Risks in a Defined Contribution Pension Plan. North American Actuarial Journal, 2006, 10, 84-110.	1.4	45
4	Stochastic pension fund control in the presence of Poisson jumps. Insurance: Mathematics and Economics, 2007, 40, 283-292.	1.2	35
5	Choosing the optimal annuitization time post-retirement. Quantitative Finance, 2012, 12, 1143-1159.	1.7	33
6	Mean–variance optimization problems for an accumulation phase in a defined benefit plan. Insurance: Mathematics and Economics, 2008, 42, 107-118.	1.2	30
7	Conflict in the neighbourhood: Models where close relatives are in direct competition. Journal of Theoretical Biology, 1984, 111, 237-246.	1.7	27
8	Putting the challenge into resource exploitation: a model of contest competition. Journal of Theoretical Biology, 1985, 115, 367-389.	1.7	26
9	Communication and personal selection of pension saver's financial risk. European Journal of Operational Research, 2019, 274, 1102-1111.	5.7	19
10	Tail dependence measure for examining financial extreme co-movements. Journal of Econometrics, 2016, 194, 330-348.	6.5	14
11	Less is more: Increasing retirement gains by using an upside terminal wealth constraint. Insurance: Mathematics and Economics, 2015, 64, 259-267.	1.2	10
12	Long-Run Savings and Investment Strategy Optimization. Scientific World Journal, The, 2014, 2014, 1-13.	2.1	8
13	Hedging of Asian options under exponential Lévy models: computation and performance. European Journal of Finance, 2017, 23, 297-323.	3.1	5
14	On the worst and least possible asymptotic dependence. Journal of Multivariate Analysis, 2016, 144, 218-234.	1.0	4
15	Long-term real dynamic investment planning. Insurance: Mathematics and Economics, 2020, 92, 90-103.	1.2	3
16	The premium and the risk of a life policy in the presence of interest rate fluctuations. Insurance: Mathematics and Economics, 2004, 35, 537-551.	1.2	1
17	Modelling the trends of the healthcare funding in the EU countries. , 2021, , 61-80.		1
18	Regularity conditions for semi-Markov and Markov chains in continuous time. Journal of Applied Probability, 1983, 20, 505-512.	0.7	0