

Russell Gerrard

List of Publications by Year in descending order

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Version: 2024-02-01

18
papers

424
citations

933447

10
h-index

1058476

14
g-index

18
all docs

18
docs citations

18
times ranked

227
citing authors

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