

# Ruodu Wang

## List of Publications by Year in descending order

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111  
papers

2,192  
citations

394421

19  
h-index

330143

37  
g-index

111  
all docs

111  
docs citations

111  
times ranked

518  
citing authors

#	ARTICLE	IF	CITATIONS
1	An Academic Response to Basel 3.5. <i>Risks</i> , 2014, 2, 25-48.	2.4	189
2	Aggregation-robustness and model uncertainty of regulatory risk measures. <i>Finance and Stochastics</i> , 2015, 19, 763-790.	1.1	133
3	The complete mixability and convex minimization problems with monotone marginal densities. <i>Journal of Multivariate Analysis</i> , 2011, 102, 1344-1360.	1.0	129
4	Bounds for the sum of dependent risks and worst Value-at-Risk with monotone marginal densities. <i>Finance and Stochastics</i> , 2013, 17, 395-417.	1.1	124
5	Risk aggregation with dependence uncertainty. <i>Insurance: Mathematics and Economics</i> , 2014, 54, 93-108.	1.2	114
6	Quantile-Based Risk Sharing. <i>Operations Research</i> , 2018, 66, 936-949.	1.9	105
7	Extremal Dependence Concepts. <i>Statistical Science</i> , 2015, 30, .	2.8	83
8	Gini-type measures of risk and variability: Gini shortfall, capital allocations, and heavy-tailed risks. <i>Journal of Banking and Finance</i> , 2017, 83, 70-84.	2.9	77
9	Combining $\langle i \rangle p \langle /i \rangle$ -values via averaging. <i>Biometrika</i> , 2020, 107, 791-808.	2.4	67
10	An Axiomatic Foundation for the Expected Shortfall. <i>Management Science</i> , 2021, 67, 1413-1429.	4.1	64
11	Joint Mixability. <i>Mathematics of Operations Research</i> , 2016, 41, 808-826.	1.3	55
12	Pareto-optimal reinsurance arrangements under general model settings. <i>Insurance: Mathematics and Economics</i> , 2017, 77, 24-37.	1.2	55
13	E-values: Calibration, combination and applications. <i>Annals of Statistics</i> , 2021, 49, .	2.6	55
14	Complete mixability and asymptotic equivalence of worst-possible VaR and ES estimates. <i>Insurance: Mathematics and Economics</i> , 2013, 53, 821-828.	1.2	39
15	Risk bounds for factor models. <i>Finance and Stochastics</i> , 2017, 21, 631-659.	1.1	39
16	Worst-Case Range Value-at-Risk with Partial Information. <i>SIAM Journal on Financial Mathematics</i> , 2018, 9, 190-218.	1.3	37
17	Advances in Complete Mixability. <i>Journal of Applied Probability</i> , 2012, 49, 430-440.	0.7	34
18	Characterization, Robustness, and Aggregation of Signed Choquet Integrals. <i>Mathematics of Operations Research</i> , 2020, 45, 993-1015.	1.3	31

#	ARTICLE	IF	CITATIONS
19	Advances in Complete Mixability. <i>Journal of Applied Probability</i> , 2012, 49, 430-440.	0.7	30
20	Seven Proofs for the Subadditivity of Expected Shortfall. <i>Dependence Modeling</i> , 2015, 3, .	0.5	28
21	An efficient approach to quantile capital allocation and sensitivity analysis. <i>Mathematical Finance</i> , 2019, 29, 1131-1156.	1.8	28
22	Quantile-based risk sharing with heterogeneous beliefs. <i>Mathematical Programming</i> , 2020, 181, 319-347.	2.4	28
23	General convex order on risk aggregation. <i>Scandinavian Actuarial Journal</i> , 2016, 2016, 713-740.	1.7	27
24	Regulatory arbitrage of risk measures. <i>Quantitative Finance</i> , 2016, 16, 337-347.	1.7	26
25	How Superadditive Can a Risk Measure Be?. <i>SIAM Journal on Financial Mathematics</i> , 2015, 6, 776-803.	1.3	25
26	Bernoulli and tail-dependence compatibility. <i>Annals of Applied Probability</i> , 2016, 26, .	1.3	25
27	DISTORTION RISKMETRICS ON GENERAL SPACES. <i>ASTIN Bulletin</i> , 2020, 50, 827-851.	1.0	25
28	A Theory for Measures of Tail Risk. <i>Mathematics of Operations Research</i> , 2021, 46, 1109-1128.	1.3	24
29	ASYMPTOTIC EQUIVALENCE OF RISK MEASURES UNDER DEPENDENCE UNCERTAINTY. <i>Mathematical Finance</i> , 2018, 28, 29-49.	1.8	22
30	Risk Aversion in Regulatory Capital Principles. <i>SIAM Journal on Financial Mathematics</i> , 2020, 11, 169-200.	1.3	22
31	Extreme negative dependence and risk aggregation. <i>Journal of Multivariate Analysis</i> , 2015, 136, 12-25.	1.0	21
32	Elicitable distortion risk measures: A concise proof. <i>Statistics and Probability Letters</i> , 2015, 100, 172-175.	0.7	17
33	Detecting complete and joint mixability. <i>Journal of Computational and Applied Mathematics</i> , 2015, 280, 174-187.	2.0	17
34	Dual utilities on risk aggregation under dependence uncertainty. <i>Finance and Stochastics</i> , 2019, 23, 1025-1048.	1.1	15
35	Risk functionals with convex level sets. <i>Mathematical Finance</i> , 2020, 30, 1337-1367.	1.8	15
36	Adjusted Expected Shortfall. <i>Journal of Banking and Finance</i> , 2022, 134, 106297.	2.9	15

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37	False Discovery Rate Control with E-values. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2022, 84, 822-852.	2.2	14
38	Asymptotic Bounds for the Distribution of the Sum of Dependent Random Variables. Journal of Applied Probability, 2014, 51, 780-798.	0.7	12
39	COMPOSITE BERNSTEIN COPULAS. ASTIN Bulletin, 2015, 45, 445-475.	1.0	12
40	COLLECTIVE RISK MODELS WITH DEPENDENCE UNCERTAINTY. ASTIN Bulletin, 2017, 47, 361-389.	1.0	12
41	Convex risk functionals: Representation and applications. Insurance: Mathematics and Economics, 2020, 90, 66-79.	1.2	12
42	Star-Shaped Risk Measures. Operations Research, 2022, 70, 2637-2654.	1.9	11
43	CreditRisk <sup>+</sup> Model with Dependent Risk Factors. North American Actuarial Journal, 2015, 19, 24-40.	1.4	10
44	Bayes risk, elicibility, and the Expected Shortfall. Mathematical Finance, 0, , .	1.8	10
45	Scenario-based risk evaluation. Finance and Stochastics, 2021, 25, 725-756.	1.1	10
46	PELVE: Probability Equivalent Level of VaR and ES. Journal of Econometrics, 2023, 234, 353-370.	6.5	10
47	General Extremal Dependence Concepts. SSRN Electronic Journal, 2014, , .	0.4	9
48	Asymptotic Bounds for the Distribution of the Sum of Dependent Random Variables. Journal of Applied Probability, 2014, 51, 780-798.	0.7	9
49	Competitive equilibria in a comonotone market. Economic Theory, 2021, 72, 1217-1255.	0.9	9
50	Joint Mixability. SSRN Electronic Journal, 0, , .	0.4	9
51	Robustness in the Optimization of Risk Measures. Operations Research, 2022, 70, 95-110.	1.9	9
52	Admissible ways of merging p-values under arbitrary dependence. Annals of Statistics, 2022, 50, .	2.6	9
53	Compatible matrices of Spearman's rank correlation. Statistics and Probability Letters, 2019, 151, 67-72.	0.7	8
54	Weak comonotonicity. European Journal of Operational Research, 2020, 282, 386-397.	5.7	8

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55	Characterizing optimal allocations in quantile-based risk sharing. Insurance: Mathematics and Economics, 2020, 93, 288-300.	1.2	8
56	Distributional Transforms, Probability Distortions, and Their Applications. Mathematics of Operations Research, 0, , .	1.3	8
57	How Superadditive Can a Risk Measure Be?. SSRN Electronic Journal, 0, , .	0.4	8
58	Jackknife Empirical Likelihood Intervals for Spearman's Rho. North American Actuarial Journal, 2011, 15, 475-486.	1.4	7
59	On aggregation sets and lower-convex sets. Journal of Multivariate Analysis, 2015, 138, 170-181.	1.0	7
60	Distributional compatibility for change of measures. Finance and Stochastics, 2019, 23, 761-794.	1.1	7
61	Centers of probability measures without the mean. Journal of Theoretical Probability, 2019, 32, 1482-1501.	0.8	7
62	Is the inf-convolution of law-invariant preferences law-invariant?. Insurance: Mathematics and Economics, 2020, 91, 144-154.	1.2	7
63	Inf-Convolution, Optimal Allocations, and Model Uncertainty for Tail Risk Measures. Mathematics of Operations Research, 2022, 47, 2494-2519.	1.3	7
64	Diversification limit of quantiles under dependence uncertainty. Extremes, 2016, 19, 143-170.	1.0	6
65	Characterization, Robustness and Aggregation of Signed Choquet Integrals. SSRN Electronic Journal, 2018, , .	0.4	6
66	Quantile-Based Risk Sharing. SSRN Electronic Journal, 0, , .	0.4	6
67	PELVE: Probability Equivalent Level of VaR and ES. SSRN Electronic Journal, 0, , .	0.4	6
68	Parametric measures of variability induced by risk measures. Insurance: Mathematics and Economics, 2022, , .	1.2	6
69	Quantile-Based Risk Sharing. SSRN Electronic Journal, 0, , .	0.4	5
70	Sums of standard uniform random variables. Journal of Applied Probability, 2019, 56, 918-936.	0.7	5
71	Optimal insurance to maximize RDEU under a distortion-deviation premium principle. Insurance: Mathematics and Economics, 2022, 104, 35-59.	1.2	5
72	Combining P-Values Via Averaging. SSRN Electronic Journal, 2018, , .	0.4	4

#	ARTICLE	IF	CITATIONS
73	Scenario-Based Risk Evaluation. SSRN Electronic Journal, 0, , .	0.4	4
74	Optimizing Distortion Riskmetrics With Distributional Uncertainty. SSRN Electronic Journal, 0, , .	0.4	4
75	Asymptotic Bounds for the Distribution of the Sum of Dependent Random Variables. Journal of Applied Probability, 2014, 51, 780-798.	0.7	3
76	Risk Bounds for Factor Models. SSRN Electronic Journal, 0, , .	0.4	3
77	Asymptotic Equivalence of Risk Measures Under Dependence Uncertainty. SSRN Electronic Journal, 0, , .	0.4	3
78	A Theory for Measures of Tail Risk. SSRN Electronic Journal, 0, , .	0.4	3
79	Detecting Complete and Joint Mixability. SSRN Electronic Journal, 0, , .	0.4	3
80	An Axiomatic Foundation for the Expected Shortfall. SSRN Electronic Journal, 0, , .	0.4	3
81	Risk measures induced by efficient insurance contracts. Insurance: Mathematics and Economics, 2022, 103, 56-65.	1.2	3
82	Jackknife empirical likelihood for parametric copulas. Scandinavian Actuarial Journal, 2013, 2013, 325-339.	1.7	2
83	Gini-Type Measures of Risk and Variability: Gini Shortfall, Capital Allocations, and Heavy-Tailed Risks. SSRN Electronic Journal, 0, , .	0.4	2
84	Computation of credit portfolio loss distribution by a cross entropy method. Journal of Applied Mathematics and Computing, 2016, 52, 287-304.	2.5	2
85	Competitive Equilibria in a Comonotone Market. SSRN Electronic Journal, 2017, , .	0.4	2
86	Robustness in the Optimization of Risk Measures. SSRN Electronic Journal, 2018, , .	0.4	2
87	Distributional Transforms, Probability Distortions, and Their Applications. SSRN Electronic Journal, 2019, , .	0.4	2
88	Inf-convolution and Optimal Allocations for Tail Risk Measures. SSRN Electronic Journal, 0, , .	0.4	2
89	Combining e-values and p-values. SSRN Electronic Journal, 0, , .	0.4	2
90	Dependence and Risk Attitudes: Neutrality and Aversion. SSRN Electronic Journal, 0, , .	0.4	2

#	ARTICLE	IF	CITATIONS
91	Regulatory Arbitrage of Risk Measures. SSRN Electronic Journal, 2014, , .	0.4	1
92	Risk Aversion in Risk Measures and Risk Sharing. SSRN Electronic Journal, 2015, , .	0.4	1
93	Characterizing Optimal Allocations in Quantile-Based Risk Sharing. SSRN Electronic Journal, 0, , .	0.4	1
94	Risk Functionals With Convex Level Sets. SSRN Electronic Journal, 0, , .	0.4	1
95	Risk aggregation under dependence uncertainty and an order constraint. Insurance: Mathematics and Economics, 2022, 102, 169-187.	1.2	1
96	The directional optimal transport. Annals of Applied Probability, 2022, 32, .	1.3	1
97	An impossibility theorem on capital allocation. Scandinavian Actuarial Journal, 0, , 1-13.	1.7	1
98	Diversification Limit of Quantiles Under Dependence Uncertainty. SSRN Electronic Journal, 2015, , .	0.4	0
99	Negative dependence in matrix arrangement problems. Annals of Operations Research, 0, , 1.	4.1	0
100	Dual Utilities Under Dependence Uncertainty. SSRN Electronic Journal, 0, , .	0.4	0
101	Worst-Case Range Value-at-Risk with Partial Information. SSRN Electronic Journal, 2017, , .	0.4	0
102	Weak Comonotonicity. SSRN Electronic Journal, 2018, , .	0.4	0
103	Convex Risk Functionals: Representation and Applications. SSRN Electronic Journal, 0, , .	0.4	0
104	Random locations of periodic stationary processes. Stochastic Processes and Their Applications, 2019, 129, 878-901.	0.9	0
105	Ruodu Wang's contribution to the Discussion of "Testing by betting: A strategy for statistical and scientific communication" by Glenn Shafer. Journal of the Royal Statistical Society Series A: Statistics in Society, 2021, 184, 463-464.	1.1	0
106	Ordering and inequalities for mixtures on risk aggregation. Mathematical Finance, 2022, 32, 421-451.	1.8	0
107	Quantile-Based Risk Sharing with Heterogeneous Beliefs. SSRN Electronic Journal, 0, , .	0.4	0
108	Distortion Riskmetrics on General Spaces. SSRN Electronic Journal, 0, , .	0.4	0

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109	Is the Inf-convolution of Law-invariant Preferences Law-invariant?. SSRN Electronic Journal, 0, , .	0.4	0
110	Adjusted Expected Shortfall. SSRN Electronic Journal, 0, , .	0.4	0
111	Trade-Off between Anytime- and Sometime-Valid Methods for Merging P-Values. SSRN Electronic Journal, 0, , .	0.4	0