Ruodu Wang

List of Publications by Year
in descending order

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	PELVE: Probability Equivalent Level of VaR and ES. Journal of Econometrics, 2023, 234, 353-370.	6.5	10
2	Ordering and inequalities for mixtures on risk aggregation. Mathematical Finance, 2022, 32, 421-451.	1.8	0
3	Adjusted Expected Shortfall. Journal of Banking and Finance, 2022, 134, 106297.	2.9	15
4	Risk aggregation under dependence uncertainty and an order constraint. Insurance: Mathematics and Economics, 2022, 102, 169-187.	1.2	1
5	Robustness in the Optimization of Risk Measures. Operations Research, 2022, 70, 95-110.	1.9	9
6	False Discovery Rate Control with E-values. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2022, 84, 822-852.	2.2	14
7	Risk measures induced by efficient insurance contracts. Insurance: Mathematics and Economics, 2022, 103, 56-65.	1.2	3
8	Inf-Convolution, Optimal Allocations, and Model Uncertainty for Tail Risk Measures. Mathematics of Operations Research, 2022, 47, 2494-2519.	1.3	7
9	Optimal insurance to maximize RDEU under a distortion-deviation premium principle. Insurance: Mathematics and Economics, 2022, 104, 35-59.	1.2	5
10	Admissible ways of merging p-values under arbitrary dependence. Annals of Statistics, 2022, 50, .	2.6	9
11	The directional optimal transport. Annals of Applied Probability, 2022, 32, .	1.3	1
12	Star-Shaped Risk Measures. Operations Research, 2022, 70, 2637-2654.	1.9	11
13	Parametric measures of variability induced by risk measures. Insurance: Mathematics and Economics, 2022, , .	1.2	6
14	Competitive equilibria in a comonotone market. Economic Theory, 2021, 72, 1217-1255.	0.9	9
15	An Axiomatic Foundation for the Expected Shortfall. Management Science, 2021, 67, 1413-1429.	4.1	64
16	Ruodu Wangâ€™s contribution to the Discussion of â€˜Testing by betting: A strategy for statistical and scientific communicationâ€™ by Glenn Shafer. Journal of the Royal Statistical Society Series A: Statistics in Society, 2021, 184, 463-464.	1.1	0
17	E-values: Calibration, combination and applications. Annals of Statistics, 2021, 49, .	2.6	55
18	A Theory for Measures of Tail Risk. Mathematics of Operations Research, 2021, 46, 1109-1128.	1.3	24

#	Article	IF	Citations
19	Scenario-based risk evaluation. Finance and Stochastics, 2021, 25, 725-756.	1.1	10
20	Quantile-based risk sharing with heterogeneous beliefs. Mathematical Programming, 2020, 181, 319-347.	2.4	28
21	Weak comonotonicity. European Journal of Operational Research, 2020, 282, 386-397.	5.7	8
22	Convex risk functionals: Representation and applications. Insurance: Mathematics and Economics, 2020, 90, 66-79.	1.2	12
23	Characterization, Robustness, and Aggregation of Signed Choquet Integrals. Mathematics of Operations Research, 2020, 45, 993-1015.	1.3	31
24	Risk functionals with convex level sets. Mathematical Finance, 2020, 30, 1337-1367.	1.8	15
25	DISTORTION RISKMETRICS ON GENERAL SPACES. ASTIN Bulletin, 2020, 50, 827-851.	1.0	25
26	Characterizing optimal allocations in quantile-based risk sharing. Insurance: Mathematics and Economics, 2020, 93, 288-300.	1.2	8
27	Risk Aversion in Regulatory Capital Principles. SIAM Journal on Financial Mathematics, 2020, 11, 169-200.	1.3	22
28	Combining <i>p</i>-values via averaging. Biometrika, 2020, 107, 791-808.	2.4	67
29	Is the inf-convolution of law-invariant preferences law-invariant?. Insurance: Mathematics and Economics, 2020, 91, 144-154.	1.2	7
30	Distributional Transforms, Probability Distortions, and Their Applications. SSRN Electronic Journal, 2019, , .	0.4	2
31	Dual utilities on risk aggregation under dependence uncertainty. Finance and Stochastics, 2019, 23, 1025-1048.	1.1	15
32	Sums of standard uniform random variables. Journal of Applied Probability, 2019, 56, 918-936.	0.7	5
33	Distributional compatibility for change of measures. Finance and Stochastics, 2019, 23, 761-794.	1.1	7
34	An efficient approach to quantile capital allocation and sensitivity analysis. Mathematical Finance, 2019, 29, 1131-1156.	1.8	28
35	Compatible matrices of Spearmanâ€™s rank correlation. Statistics and Probability Letters, 2019, 151, 67-72.	0.7	8
36	Centers of probability measures without the mean. Journal of Theoretical Probability, 2019, 32, 1482-1501.	0.8	7

#	Article	IF	Citations
37	Random locations of periodic stationary processes. Stochastic Processes and Their Applications, 2019, 129, 878-901.	0.9	0
38	Worst-Case Range Value-at-Risk with Partial Information. SIAM Journal on Financial Mathematics, 2018, 9, 190-218.	1.3	37
39	ASYMPTOTIC EQUIVALENCE OF RISK MEASURES UNDER DEPENDENCE UNCERTAINTY. Mathematical Finance, 2018, 28, 29-49.	1.8	22
40	Combining P-Values Via Averaging. SSRN Electronic Journal, 2018, , .	0.4	4
41	Weak Comonotonicity. SSRN Electronic Journal, 2018, , .	0.4	0
42	Characterization, Robustness and Aggregation of Signed Choquet Integrals. SSRN Electronic Journal, 2018, , .	0.4	6
43	Robustness in the Optimization of Risk Measures. SSRN Electronic Journal, 2018, , .	0.4	2
44	Quantile-Based Risk Sharing. Operations Research, 2018, 66, 936-949.	1.9	105
45	Risk bounds for factor models. Finance and Stochastics, 2017, 21, 631-659.	1.1	39
46	COLLECTIVE RISK MODELS WITH DEPENDENCE UNCERTAINTY. ASTIN Bulletin, 2017, 47, 361-389.	1.0	12
47	Pareto-optimal reinsurance arrangements under general model settings. Insurance: Mathematics and Economics, 2017, 77, 24-37.	1.2	55
48	Gini-type measures of risk and variability: Gini shortfall, capital allocations, and heavy-tailed risks. Journal of Banking and Finance, 2017, 83, 70-84.	2.9	77
49	Competitive Equilibria in a Comonotone Market. SSRN Electronic Journal, 2017, , .	0.4	2
50	Worst-Case Range Value-at-Risk with Partial Information. SSRN Electronic Journal, 2017, , .	0.4	0
51	Bernoulli and tail-dependence compatibility. Annals of Applied Probability, 2016, 26, .	1.3	25
52	Joint Mixability. Mathematics of Operations Research, 2016, 41, 808-826.	1.3	55
53	Computation of credit portfolio loss distribution by a cross entropy method. Journal of Applied Mathematics and Computing, 2016, 52, 287-304.	2.5	2
54	General convex order on risk aggregation. Scandinavian Actuarial Journal, 2016, 2016, 713-740.	1.7	27

#	Article	IF	Citations
55	Regulatory arbitrage of risk measures. Quantitative Finance, 2016, 16, 337-347.	1.7	26
56	Diversification limit of quantiles under dependence uncertainty. Extremes, 2016, 19, 143-170.	1.0	6
57	Seven Proofs for the Subadditivity of Expected Shortfall. Dependence Modeling, 2015, 3, .	0.5	28
58	Extremal Dependence Concepts. Statistical Science, 2015, 30, .	2.8	83
59	Diversification Limit of Quantiles Under Dependence Uncertainty. SSRN Electronic Journal, 2015, , .	0.4	0
60	Risk Aversion in Risk Measures and Risk Sharing. SSRN Electronic Journal, 2015, , .	0.4	1
61	Extreme negative dependence and risk aggregation. Journal of Multivariate Analysis, 2015, 136, 12-25.	1.0	21
62	Elicitable distortion risk measures: A concise proof. Statistics and Probability Letters, 2015, 100, 172-175.	0.7	17
63	On aggregation sets and lower-convex sets. Journal of Multivariate Analysis, 2015, 138, 170-181.	1.0	7
64	COMPOSITE BERNSTEIN COPULAS. ASTIN Bulletin, 2015, 45, 445-475.	1.0	12
65	Aggregation-robustness and model uncertainty of regulatory risk measures. Finance and Stochastics, 2015, 19, 763-790.	1.1	133
66	How Superadditive Can a Risk Measure Be?. SIAM Journal on Financial Mathematics, 2015, 6, 776-803.	1.3	25
67	CreditRisk⁺Model with Dependent Risk Factors. North American Actuarial Journal, 2015, 19, 24-40.	1.4	10
68	Detecting complete and joint mixability. Journal of Computational and Applied Mathematics, 2015, 280, 174-187.	2.0	17
69	An Academic Response to Basel 3.5. Risks, 2014, 2, 25-48.	2.4	189
70	Regulatory Arbitrage of Risk Measures. SSRN Electronic Journal, 2014, , .	0.4	1
71	General Extremal Dependence Concepts. SSRN Electronic Journal, 2014, , .	0.4	9
72	Risk aggregation with dependence uncertainty. Insurance: Mathematics and Economics, 2014, 54, 93-108.	1.2	114

#	Article	IF	Citations
73	Asymptotic Bounds for the Distribution of the Sum of Dependent Random Variables. Journal of Applied Probability, 2014, 51, 780-798.	0.7	12
74	Asymptotic Bounds for the Distribution of the Sum of Dependent Random Variables. Journal of Applied Probability, 2014, 51, 780-798.	0.7	3
75	Asymptotic Bounds for the Distribution of the Sum of Dependent Random Variables. Journal of Applied Probability, 2014, 51, 780-798.	0.7	9
76	Complete mixability and asymptotic equivalence of worst-possible VaR and ES estimates. Insurance: Mathematics and Economics, 2013, 53, 821-828.	1.2	39
77	Bounds for the sum of dependent risks and worst Value-at-Risk with monotone marginal densities. Finance and Stochastics, 2013, 17, 395-417.	1.1	124
78	Jackknife empirical likelihood for parametric copulas. Scandinavian Actuarial Journal, 2013, 2013, 325-339.	1.7	2
79	Advances in Complete Mixability. Journal of Applied Probability, 2012, 49, 430-440.	0.7	34
80	Advances in Complete Mixability. Journal of Applied Probability, 2012, 49, 430-440.	0.7	30
81	The complete mixability and convex minimization problems with monotone marginal densities. Journal of Multivariate Analysis, 2011, 102, 1344-1360.	1.0	129
82	Jackknife Empirical Likelihood Intervals for Spearmanâ€™s Rho. North American Actuarial Journal, 2011, 15, 475-486.	1.4	7
83	Risk Bounds for Factor Models. SSRN Electronic Journal, 0, , .	0.4	3
84	Asymptotic Equivalence of Risk Measures Under Dependence Uncertainty. SSRN Electronic Journal, 0, , .	0.4	3
85	Gini-Type Measures of Risk and Variability: Gini Shortfall, Capital Allocations, and Heavy-Tailed Risks. SSRN Electronic Journal, 0, , .	0.4	2
86	A Theory for Measures of Tail Risk. SSRN Electronic Journal, 0, , .	0.4	3
87	Negative dependence in matrix arrangement problems. Annals of Operations Research, 0, , 1.	4.1	0
88	Dual Utilities Under Dependence Uncertainty. SSRN Electronic Journal, 0, , .	0.4	0
89	Quantile-Based Risk Sharing. SSRN Electronic Journal, 0, , .	0.4	5
90	Convex Risk Functionals: Representation and Applications. SSRN Electronic Journal, 0, , .	0.4	0

#	Article	IF	Citations
91	Distributional Transforms, Probability Distortions, and Their Applications. Mathematics of Operations Research, 0, , .	1.3	8
92	Bayes risk, elicitability, and the Expected Shortfall. Mathematical Finance, 0, , .	1.8	10
93	How Superadditive Can a Risk Measure Be?. SSRN Electronic Journal, 0, , .	0.4	8
94	Detecting Complete and Joint Mixability. SSRN Electronic Journal, 0, , .	0.4	3
95	Joint Mixability. SSRN Electronic Journal, 0, , .	0.4	9
96	Quantile-Based Risk Sharing. SSRN Electronic Journal, 0, , .	0.4	6
97	Scenario-Based Risk Evaluation. SSRN Electronic Journal, 0, , .	0.4	4
98	PELVE: Probability Equivalent Level of VaR and ES. SSRN Electronic Journal, 0, , .	0.4	6
99	Inf-convolution and Optimal Allocations for Tail Risk Measures. SSRN Electronic Journal, 0, , .	0.4	2
100	Combining e-values and p-values. SSRN Electronic Journal, 0, , .	0.4	2
101	Quantile-Based Risk Sharing with Heterogeneous Beliefs. SSRN Electronic Journal, 0, , .	0.4	0
102	Characterizing Optimal Allocations in Quantile-Based Risk Sharing. SSRN Electronic Journal, 0, , .	0.4	1
103	Risk Functionals With Convex Level Sets. SSRN Electronic Journal, 0, , .	0.4	1
104	Distortion Riskmetrics on General Spaces. SSRN Electronic Journal, 0, , .	0.4	0
105	An Axiomatic Foundation for the Expected Shortfall. SSRN Electronic Journal, 0, , .	0.4	3
106	Is the Inf-convolution of Law-invariant Preferences Law-invariant?. SSRN Electronic Journal, 0, , .	0.4	0
107	Adjusted Expected Shortfall. SSRN Electronic Journal, 0, , .	0.4	0
108	Dependence and Risk Attitudes: Neutrality and Aversion. SSRN Electronic Journal, 0, , .	0.4	2

#	Article	IF	Citations
109	Trade-Off between Anytime- and Sometime-Valid Methods for Merging P-Values. SSRN Electronic Journal, 0, , .	0.4	0
110	Optimizing Distortion Riskmetrics With Distributional Uncertainty. SSRN Electronic Journal, 0, , .	0.4	4
111	An impossibility theorem on capital allocation. Scandinavian Actuarial Journal, 0, , 1-13.	1.7	1