

## Recent Referred Publications (2009 – 2010)

- Cox, S., Lin, Y. and H. Pedersen (2010). Mortality risk modeling: Applications to insurance securitization. *Insurance: Mathematics and Economics* 46, 242-253.
- Luis F. Zuluaga, Samuel H. Cox, Yijia Lin, and Ruilin Tian. Bounds for probabilities of extreme events defined by two random variables. *Variance*, 4(1), 2010.
- Hua Chen, Samuel H. Cox, and Shaun S. Wang. Is the home equity conversion mortgage in the United States sustainable? Evidence from pricing mortgage insurance premiums and non-recourse provisions using the conditional Esscher transform. *Insurance: Mathematics and Economics*, 46:371–384, 2010.
- Luis F. Zuluaga and Samuel H. Cox. Improving skewness of mean-variance portfolios. *North American Actuarial Journal*, 14(1):59–67, 2010.
- Ruilin Tian, Samuel H. Cox, Yijia Lin, and Luis F. Zuluaga. Portfolio risk management with CVaR-like constraints. *North American Actuarial Journal*, 14(1):86–106, 2010.
- Pai, J.S. and M. Boyd, A Decision framework for Optimal Crop Reinsurance Selection, *China Agricultural Economic Review*, 2010, 2(2), 148-166.
- Pai, J.S (2010). Discussion on “Predicting Losses of Residential Structures in the State of Florida by the Public Hurricane Loss Evaluation Models” by S. Hamid, B. M. G. Kibria, S. Gulati, M. Powell, B. Annane, S. Cocke, J.-P. Pinelli, and S.-C. Chen, *Statistical Methodology*, 7, 587-591.
- Qier Tan, Eric Bohm, Lynda Loucks and Xikui Wang (2010). Lifetime data analysis of waiting time to healthcare in Canada. *Advances and Applications in Statistical Sciences* in press.
- Xikui Wang, Qier Tan and Mikelis G. Bickis (2010). Clinical trials with exponential survival times. *Communications in Statistics - Theory and Methods* in press.
- David Toluoso and Xikui Wang (2010). Some properties of the randomized play the winner rule. *Journal of Statistical Theory and Applications* in press.
- Xikui Wang and Yan Wang (2010). Optimal investment and consumption with stochastic dividends. *Applied Stochastic Models in Business and Industry* in press.
- Samuel H. Cox, Yijia Lin, and Jifeng Yu. Modeling annuity lapse rates. *Journal of Insurance and Risk Management*, 2009.

- Hua Chen and Samuel H. Cox. Modeling mortality with jumps: Applications to mortality securitization. *Journal of Risk and Insurance*, 76(3):727–751, September 2009a.
- Hua Chen and Samuel H. Cox. An option-based operational risk management model for pandemics. *North American Actuarial Journal*, 13(1):54–76, January 2009b.
- Hao, X.; Tang, Q. Asymptotic ruin probabilities of the L<sub>evy</sub> insurance model under periodic taxation. *ASTIN Bulletin: The Journal of the International Actuarial Association* 39 (2009), no. 2, 479-494.
- Hao, X.; Tang, Q.; Wei, L. On the maximum exceedance of a sequence of random variables over a renewal threshold. *Journal of Applied Probability* 46 (2009), no. 2, 559{570.
- Yanqing Yi and Xikui Wang (2009). Response adaptive designs with a variance-penalized criterion. *Biometrical Journal* 51:763-773.
- Xikui Wang and Yanqing Yi (2009). An optimal investment and consumption model with stochastic returns. *Applied Stochastic Models in Business and Industry* 25:45-55.
- A Multivariate Preconditioned Conjugate Gradient Approach for Maximum Likelihood Estimation in Vector Long Memory Processes. J.S. Pai and N. Ravishanker, *Statistics and Probability Letters*, 79(9), 1282-1289, 2009.
- Boyd, Milton, Pai, J., Qiao, Z., and Wang, Ke. In : (Eds). Chonggu Huang and J.B. Weiner. *Advances In Intelligent System Research: New Perspectives on Risk Analysis and Crisis Response*. “Concepts of Crop Insurance and Implications for Improving Crop Insurance in China.” Atlantis Press, 269-277, 2009.
- Maximum Likelihood Estimation in Vector Long Memory Processes via EM Algorithm. J.S. Pai and N. Ravishanker, *Computational Statistics and Data Analysis*, 53 (12), 4133-4142, 2009.
- Qiao, Z., Wang, Ke., and Boyd, Milton. In : (Eds). Chonggu Huang and J.B. Weiner. *Advances In Intelligent System Research*. “Corn Production Risk Analysis and Assessment.” Atlantis Press, 2009.