

Full List of Refereed Publications of Qihe Tang

67. **Tang, Q.** Cramér's theorem for sums of independent and identically distributed random variables. Contribution to *Encyclopedia of Quantitative Finance*, Wiley, to appear.
66. **Tang, Q.**; Wei, L. Asymptotic aspects of the Gerber-Shiu function in the renewal risk model using Wiener-Hopf factorization and convolution equivalence. *Insurance: Mathematics & Economics* **46** (2010), no. **1**, to appear.

2009

65. Geluk, J.; **Tang, Q.** Asymptotic tail probabilities of sums of dependent subexponential random variables. *Journal of Theoretical Probability* **22** (2009), no. **4**, 871–882.
64. Hao, X.; **Tang, Q.** Asymptotic ruin probabilities of the Lévy insurance model under periodic taxation. *Astin Bulletin* **39** (2009), no. **2**, 479–494.
63. 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.

2008

62. Jiang, J.; **Tang, Q.** Reinsurance under the LCR and ECOMOR treaties with emphasis on light-tailed claims. *Insurance: Mathematics & Economics* **43** (2008), no. **3**, 431–436.
61. **Tang, Q.** From light tails to heavy tails through multiplier. *Extremes* **11** (2008), no. **4**, 379–391.
60. Hao, X.; **Tang, Q.** A uniform asymptotic estimate for discounted aggregate claims with subexponential tails. *Insurance: Mathematics & Economics* **43** (2008), no. **1**, 116–120.
59. **Tang, Q.** Insensitivity to negative dependence of asymptotic tail probabilities of sums and maxima of sums. *Stochastic Analysis and Applications* **26** (2008), no. **3**, 435–450.
58. Ko, B.; **Tang, Q.** Sums of dependent nonnegative random variables with subexponential tails. *Journal of Applied Probability* **45** (2008), no. **1**, 85–94.

2007

57. **Tang, Q.**; Vernic, R. The impact on ruin probabilities of the association structure among financial risks. *Statistics & Probability Letters* **77** (2007), no. **14**, 1522–1525.
56. **Tang, Q.** Heavy tails of discounted aggregate claims in the continuous-time renewal model. *Journal of Applied Probability* **44** (2007), no. **2**, 285–294.
55. Li, J.; Liu, Z.; **Tang, Q.** On the ruin probabilities of a bidimensional perturbed risk model. *Insurance: Mathematics & Economics* **41** (2007), no. **1**, 185–195.

54. **Tang, Q.** The subexponentiality of products revisited. *Extremes* **9** (2006), no. **3-4**, 231–241 (published in 2007).
53. **Tang, Q.** The overshoot of a random walk with negative drift. *Statistics & Probability Letters* **77** (2007), no. **2**, 158–165.

2006

52. Dhaene, J.; Vanduffel, S.; Goovaerts, M. J.; Kaas, R.; **Tang, Q.**; Vyncke, D. Risk measures and comonotonicity: a review. *Stochastic Models* **22** (2006), no. **4**, 573–606.
51. **Tang, Q.** On convolution equivalence with applications. *Bernoulli* **12** (2006), no. **3**, 535–549.
50. Cheng, Y.; **Tang, Q.** Tail asymptotics for Pollaczek-Khinchin type series with applications to ruin in perturbed model. *Southeast Asian Bulletin of Mathematics* **30** (2006), no. **3**, 427–437.
49. Wang, D.; **Tang, Q.** Tail probabilities of randomly weighted sums of random variables with dominated variation. *Stochastic Models* **22** (2006), no. **2**, 253–272.
48. **Tang, Q.** Insensitivity to negative dependence of the asymptotic behavior of precise large deviations. *Electronic Journal of Probability* **11** (2006), no. **4**, 107–120.
47. **Tang, Q.** Asymptotic ruin probabilities in finite horizon with subexponential losses and associated discount factors. *Probability in the Engineering and Informational Sciences* **20** (2006), no. **1**, 103–113.

2005

46. Goovaerts, M. J.; Kaas, R.; Laeven, R. J. A.; **Tang, Q.**; Vernic, R. The tail probability of discounted sums of Pareto-like losses in insurance. *Scandinavian Actuarial Journal* (2005), no. **6**, 446–461.
45. **Tang, Q.** The finite-time ruin probability of the compound Poisson model with constant interest force. *Journal of Applied Probability* **42** (2005), no. **3**, 608–619.
44. Su, C.; **Tang, Q.** A note on the ruin probability in the delayed renewal risk model. *Southeast Asian Bulletin of Mathematics* **29** (2005), no. **5**, 969–973.
43. Kaas, R.; **Tang, Q.** A large deviation result for aggregate claims with dependent claim occurrences. *Insurance: Mathematics & Economics* **36** (2005), no. **3**, 251–259.
42. Chen, Y.; Ng, K. W.; **Tang, Q.** Weighted sums of subexponential random variables and their maxima. *Advances in Applied Probability* **37** (2005), no. **2**, 510–522.
41. **Tang, Q.** Asymptotic ruin probabilities of the renewal model with constant interest force and regular variation. *Scandinavian Actuarial Journal* (2005), no. **1**, 1–5.

2004

40. **Tang, Q.**; Tsitsiashvili, G. Finite- and infinite-time ruin probabilities in the presence of stochastic returns on investments. *Advances in Applied Probability* **36** (2004), no. **4**, 1278–1299.

39. Kaas, R.; Goovaerts, M. J.; **Tang, Q.** Some useful counterexamples regarding comonotonicity. *Belgian Actuarial Bulletin* **4** (2004), 1–4.
38. Dhaene, J.; Vanduffel, S.; **Tang, Q.**; Goovaerts, M. J.; Kaas, R.; Vyncke, D. Capital requirements, risk measures and comonotonicity. *Belgian Actuarial Bulletin* **4** (2004), 53–61.
37. Jiang, T.; **Tang, Q.** On the moments of the severity of ruin in the delayed renewal risk model under heavy-tailed claims. *Southeast Asian Bulletin of Mathematics* **27** (2004), no. **6**, 1043–1050.
36. Goovaerts, M. J.; Kaas, R.; Laeven, R. J. A.; **Tang, Q.** A comonotonic image of independence for additive risk measures. *Insurance: Mathematics & Economics* **35** (2004), no. **3**, 581–594.
35. **Tang, Q.** Asymptotics for the finite time ruin probability in the renewal model with consistent variation. *Stochastic Models* **20** (2004), no. **3**, 281–297.
34. Wang, D.; **Tang, Q.** Maxima of sums and random sums for negatively associated random variables with heavy tails. *Statistics & Probability Letters* **68** (2004), no. **3**, 287–295.
33. Goovaerts, M. J.; Kaas, R.; Dhaene, J.; **Tang, Q.** Some new classes of consistent risk measures. *Insurance: Mathematics & Economics* **34** (2004), no. **3**, 505–516.
32. **Tang, Q.** The ruin probability of a discrete time risk model under constant interest rate with heavy tails. *Scandinavian Actuarial Journal* (2004), no. **3**, 229–240.
31. Cai, J.; **Tang, Q.** On max-sum equivalence and convolution closure of heavy-tailed distributions and their applications. *Journal of Applied Probability* **41** (2004), no. **1**, 117–130.
30. Ng, K. W.; **Tang, Q.** Asymptotic behavior of tail and local probabilities for sums of subexponential random variables. *Journal of Applied Probability* **41** (2004), no. **1**, 108–116.
29. Ng, K. W.; **Tang, Q.**; Yan, J.; Yang, H. Precise large deviations for sums of random variables with consistently varying tails. *Journal of Applied Probability* **41** (2004), no. **1**, 93–107.
28. **Tang, Q.** Uniform estimates for the tail probability of maxima over finite horizons with subexponential tails. *Probability in the Engineering and Informational Sciences* **18** (2004), no. **1**, 71–86.

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27. **Tang, Q.**; Tsitsiashvili, G. Precise estimates for the ruin probability in finite horizon in a discrete-time model with heavy-tailed insurance and financial risks. *Stochastic Processes and their Applications* **108** (2003), no. **2**, 299–325.
26. **Tang, Q.**; Tsitsiashvili, G. Randomly weighted sums of subexponential random variables with application to ruin theory. *Extremes* **6** (2003), no. **3**, 171–188.
25. Goovaerts, M. J.; Kaas, R.; Dhaene, J.; **Tang, Q.** A unified approach to generate risk measures. *Astin Bulletin* **33** (2003), no. **2**, 173–191.
24. **Tang, Q.** A note on the severity of ruin in the renewal model with claims of dominated variation. *Bulletin of the Korean Mathematical Society* **40** (2003), no. **4**, 663–669.
23. Kaas, R.; **Tang, Q.** Note on the tail behavior of random walk maxima with heavy tails and negative drift. *North American Actuarial Journal* **7** (2003), no. **3**, 57–61.

22. Su, C.; Hu, Z.; **Tang, Q.** Characterizations of the heaviness of distribution tails of non-negative variables. *Advances in Mathematics (China)* **32** (2003), no. **5**, 606–614.
21. Ng, K. W.; **Tang, Q.**; Yan, J.; Yang, H. Precise large deviations for the prospective-loss process. *Journal of Applied Probability* **40** (2003), no. **2**, 391–400.
20. Cheng, Y.; **Tang, Q.** Moments of the surplus before ruin and the deficit at ruin in the Erlang(2) risk process. *North American Actuarial Journal* **7** (2003), no. **1**, 1–12.
19. Su, C.; **Tang, Q.** Characterizations on heavy-tailed distributions by means of hazard rate. *Acta Mathematicae Applicatae Sinica. English Series* **19** (2003), no. **1**, 135–142.

2002

18. Konstantinides, D. G.; **Tang, Q.**; Tsitsiashvili, G. Estimates for the ruin probability in the classical risk model with constant interest force in the presence of heavy tails. *Insurance: Mathematics & Economics* **31** (2002), no. **3**, 447–460.
17. Su, C.; Jiang, T.; **Tang, Q.** Central limit theorem for partial sums of two kinds of records. *Acta Mathematica Scientia. Series A. Chinese Edition* **22** (2002), no. **4**, 512–517.
16. Su, C.; Jiang, T.; **Tang, Q.** Extension of some classical results on ruin probability to delayed renewal model. *Acta Mathematicae Applicatae Sinica. English Series* **18** (2002), no. **4**, 675–680.
15. Su, C.; Jiang, T.; **Tang, Q.**; Liang, H. The safety of negatively associated dependence structure. *Chinese Journal of Applied Probability and Statistics* **18** (2002), no. **4**, 400–404.
14. Yang, B.; Liang, L.; **Tang, Q.** A randomized mathematical model of logistic system and allocation of its distribution center. *Chinese Journal of Management Science* **10** (2002), no. **5**, 57–61.
13. Kong, F.; Cao, L.; Wang, J.; **Tang, Q.** Ruin probabilities for large claims in equilibrium renewal model. *Chinese Annals of Mathematics. Series A* **23** (2002), no. **4**, 531–536; translation in *Chinese Journal of Contemporary Mathematics* **23** (2002), no. **3**, 313–320.
12. Cheng, Y.; **Tang, Q.**; Yang, H. Approximations for moments of deficit at ruin with exponential and subexponential claims. *Statistics & Probability Letters* **59** (2002), no. **4**, 367–378.
11. **Tang, Q.**; Yan, J. A sharp inequality for the tail probabilities of sums of i.i.d. r.v.'s with dominatedly varying tails. *Science in China. Series A. Mathematics* **45** (2002), no. **8**, 1006–1011.
10. **Tang, Q.**; Su, C. Ruin probabilities for large claims in delayed renewal risk model. *Southeast Asian Bulletin of Mathematics* **25** (2002), no. **4**, 735–743.
9. Ng, K. W.; **Tang, Q.**; Yang, H. Maxima of sums of heavy-tailed random variables. *Astin Bulletin* **32** (2002), no. **1**, 43–55.
8. **Tang, Q.** An asymptotic relationship for ruin probabilities under heavy-tailed claims. *Science in China. Series A. Mathematics Chinese Edition* **32** (2002), no. **3**, 260–266; *English Edition* **45** (2002), no. **5**, 632–639.

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7. Jiang, T.; Su, C.; **Tang, Q.** Limit theorems for the random sum of partial sums on independent, identically distributed random variables. *Journal of University of Science and Technology of China* **31** (2001), no. **4**, 394–399.
6. Kong, F.; **Tang, Q.** A theorem on the convergence of sums of independent random variables. *Acta Mathematica Scientia. Series B. English Edition* **21** (2001), no. **3**, 331–338.
5. **Tang, Q.**; Su, C. Note on large deviations for heavy-tailed random sums in compound renewal model. *Far Eastern Mathematical Journal* **2** (2001), no. **1**, 53–57.
4. Su, C.; **Tang, Q.**; Jiang, T. A contribution to large deviations for heavy-tailed random sums. *Science in China. Series A. Mathematics* **44** (2001), no. **4**, 438–444.
3. **Tang, Q.**; Su, C.; Jiang, T.; Zhang, J. Large deviations for heavy-tailed random sums in compound renewal model. *Statistics & Probability Letters* **52** (2001), no. **1**, 91–100.
2. Kong, F.; **Tang, Q.** Notes on Erdős' conjecture. *Acta Mathematica Scientia. Series B. English Edition* **20** (2000), no. **4**, 533–541.
1. Kong, F.; **Tang, Q.** Theorems on convergence of a class of sums of independent random variables under the condition $\liminf_{n \rightarrow \infty} P(X_n = 0) > 0$. *Chinese Journal of Applied Probability and Statistics* **15** (1999), no. **4**, 402–410.

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