

FULL LIST OF REFEREED JOURNAL PUBLICATIONS

QIHE TANG ^[1]

- Li, B.; **Tang, Q.**; Zhou, X. A time-homogeneous diffusion model with tax. *Journal of Applied Probability* (2012), submitted in revised version.
- **Tang, Q.**; Yuan, Z. A hybrid estimate for the finite-time ruin probability in a bivariate autoregressive risk model with application to portfolio optimization. *North American Actuarial Journal* (2012), submitted in revised version.

2012

78. Hao, X.; **Tang, Q.** Asymptotic ruin probabilities for a bivariate Lévy-driven risk model with heavy-tailed claims and risky investments. *Journal of Applied Probability* **49** (2012), no. **4**, to appear.
77. **Tang, Q.**; Yang, F. On the Haezendonck–Goovaerts risk measure for extreme risks. *Insurance: Mathematics and Economics* **50** (2012), no. **1**, 217–227.

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76. Asimit, A. V.; Furman, E.; **Tang, Q.**; Vernic, R. Asymptotics for risk capital allocations based on conditional tail expectation. *Insurance: Mathematics and Economics* **49** (2011), no. **3**, 310–324.
75. Liu, Y.; **Tang, Q.** Heavy tails of a Lévy process and its maximum over a random time interval. *Science in China. Series A. Mathematics* **54** (2011), no. **9**, 1875–1884.
74. Jiang, J.; **Tang, Q.** The product of two dependent random variables with regularly varying or rapidly varying tails. *Statistics & Probability Letters* **81** (2011), no. **8**, 957–961.
73. Nam, H. S.; **Tang, Q.**; Yang, F. Characterization of upper comonotonicity via tail convex order. *Insurance: Mathematics and Economics* **48** (2011), no. **3**, 368–373.

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72. Li, J.; **Tang, Q.**; Wu, R. Subexponential tails of discounted aggregate claims in a time-dependent renewal risk model. *Advances in Applied Probability* **42** (2010), no. **4**, 1126–1146.
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70. Hashorva, E.; Pakes, A. G.; **Tang, Q.** Asymptotics of random contractions. *Insurance: Mathematics and Economics* **47** (2010), no. **3**, 405–414.
69. Li, J.; **Tang, Q.** A note on max-sum equivalence. *Statistics & Probability Letters* **80** (2010), no. **23-24**, 1720–1723.
68. Konstantinides, D. G.; Ng, K. W.; **Tang, Q.** The probabilities of absolute ruin in the renewal risk model with constant force of interest. *Journal of Applied Probability* **47** (2010), no. **2**, 323–334.

¹See <http://www.stat.uiowa.edu/~qtang/Curriculum-Vitae-Tang.pdf> for Qihe Tang's curriculum vitae.

67. **Tang, Q.**; Wang, G.; Yuen, K. C. Uniform tail asymptotics for the stochastic present value of aggregate claims in the renewal risk model. *Insurance: Mathematics and Economics* **46** (2010), no. **2**, 362–370.
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**, 19–31.

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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.
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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.
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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 overshoot of a random walk with negative drift. *Statistics & Probability Letters* **77** (2007), no. **2**, 158–165.

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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.
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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.

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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.
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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.

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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.
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