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主要研究方向: 随机比较、风险度量和极值理论。

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科研项目:

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国家自然科学基金青年基金“多元极值理论及其在风险理论中的应用”, 2014-2016, 项目主持人

中央高校青年创新基金“相依极值风险的风险度量的研究”, 2013-2015, 项目主持人

中国博士后科学基金“聚合相依风险的风险度量及浓度的二阶逼近”, 2012-2014, 项目主持人

工作经历:

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发表论文:

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- [11] Chen, D., Mao, T. and Hu, T. (2013). Asymptotic behavior of extremal events for aggregate dependent random variables. *Probability in the Engineering and Informational Sciences*, 27(4), 507–531.
- [10] Mao, T., Pan, X. and Hu, T. (2013). On orderings between weighted sums of variables. *Probability in the Engineering and Informational Sciences*, 27(1), 85–97.
- [09] Mao, T., Lv, W. and Hu, T. (2012). Second-order expansions of the risk concentration based on CTE. *Insurance: Mathematics and Economics*, 51(2), 449–456.
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- [07] Mao, T. and Hu, T. (2012). Second-order properties of Haezendonck-Goovaerts risk measure for extreme risks. *Insurance: Mathematics and Economics*, 51(2), 333–343.
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- [02] Mao, T. and Hu, T. (2010). Stochastic properties of INID progressively Type-II censored order statistics. *Journal of Multivariate Analysis*, 101(6), 1493–1500.

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Book Chapter

Mao, T. (2013). Second-order conditions of regular variation and inequalities of Drees type. In *Lectures Notes in Statistics* (Eds: Li, H. and Li, X.) Vol.208, Springer, Chapter 16, pp. 233-246.

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