CEMAPRE Seminar

Thursday, October 8, 2015

The time of ruin in a Markov-modulated risk model

David Dickson
(University of Melbourne)

Abstract: We consider the time of ruin for a Markov-modulated risk model, using two different approaches. One approach requires a constant premium income, while the other allows the premium to vary according to the environment state. Solutions for the density of the time of ruin involve integral expressions. We discuss the computational issues arising from these solutions, as well as considering the special case when there are only two environment states.

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Time: 18h00
Room: Sala 109, Edificio Francesinhas 2, ISEG
http://cemapre.iseg.ulisboa.pt/seminars/cemapre/