

Ruin Probabilities

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RUIN PROBABILITIES | ADVANCED SERIES ON STATISTICAL ...

Thu, 27 Apr 2017 18:42:00 GMT

risk theory in a markovian environment; level-dependent risk processes; matrix-analytic methods; ... and the calculation of the corresponding ruin probabilities.

RUIN THEORY - WIKIPEDIA

Thu, 11 May 2017 20:34:00 GMT

ruin theory. in actuarial science and applied probability ruin theory (sometimes risk ... ruin probabilities. singapore: world scientific publishing co. ...

HOLDINGS : RUIN PROBABILITIES / | YORK UNIVERSITY LIBRARIES

Sun, 02 Apr 2017 12:45:00 GMT

ruin probabilities / author: søren asmussen, hansjörg albrecher publication info: singapore ; hackensack, nj : world scientific, c2010.

RUIN PROBABILITIES - 1ST EDITION - ELSEVIER

Wed, 12 Apr 2017 20:04:00 GMT

ruin probabilities: smoothness, bounds, supermartingale approach deals with continuous-time risk models and covers several aspects of risk theory.

A REVISIT TO RUIN PROBABILITIES IN THE PRESENCE OF HEAVY ...

Tue, 09 May 2017 06:03:00 GMT

recently, sun and wei (2014) studied the finite-time ruin probability under a discrete-time insurance risk model, in which the one-period insurance and financia

RUIN PROBABILITIES FOR ERLANG(2) RISK PROCESSES ...

Fri, 12 May 2017 07:11:00 GMT

i '~r ii elsevier insurance: mathematics and economics 22 (1998) 251-262 insurance mathematics & economics ruin probabilities for erlang(2) risk processes ...

IT'S TIME TO RETIRE RUIN [PROBABILITIES] - CFAPUBS

Mon, 01 May 2017 01:05:00 GMT

concerned about the growing use of ruin probabilities as the guiding risk metric for retirement income planning, the author introduces the idea of portfolio longevity ...

RUIN PROBABILITIES WITH DEPENDENT CLAIMS

Sat, 13 May 2017 14:12:00 GMT

ruin probabilities with dependent claims emiliano a. valdez, phd, fsa, aiaa and kelvin mo school of actuarial studies faculty of commerce and economics

RUIN PROBABILITIES | ADVANCED SERIES ON STATISTICAL ...

Thu, 11 May 2017 06:58:00 GMT

the book is a comprehensive treatment of classical and modern ruin probability theory. some of the topics are lundberg's inequality, the cramér–lundberg ...

IT'S TIME TO RETIRE RUIN (PROBABILITIES) - CFA PUBLICATIONS

Mon, 08 May 2017 02:37:00 GMT

it's time to retire ruin (probabilities) march/april 2016 cfapubs 9 another difficulty arises when two different financial plans or strategies are compared.

SENSITIVITY ANALYSIS FOR RUIN PROBABILITIES: CANONICAL ...

Wed, 26 Apr 2017 07:16:00 GMT

sensitivity analysis for ruin probabilities: canonical risk model felisa j. v azquez-abad and phong lequoc department of computer science and operations research

THREE METHODS TO CALCULATE THE PROBABILITY OF RUIN

Wed, 10 May 2017 10:27:00 GMT

three methods to calculate the probability of ruin τ it can be interpreted as a combination of exponential densities, where the coefficient-

RUIN PROBABILITIES (I): ADVANCED SERIES ON STATISTICAL ...

buy the hardcover book ruin probabilities by soren asmussen at indigo, canada's largest bookstore. + get free shipping on books over \$25!

ASSESSMENT OF THE RUIN PROBABILITIES - ASE BUCURESTI

Fri, 21 Apr 2017 19:39:00 GMT

assessment of the ruin probabilities $\psi(x)$ and $s(x)$ for $n \geq 1$, and suppose that s with drift

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Mon, 03 Apr 2017 04:37:00 GMT

ruin probabilities / author: soren asmussen. publication info: singapore ; river edge, nj : world scientific, 2000. format: book

RUIN PROBABILITIES IN INFINITE TIME

Fri, 28 Apr 2017 03:10:00 GMT

ruin probabilities in infinite time τ the ruin is said to occur if the insurer's surplus reaches a specified lower bound, e.g. minus the initial capital.

INTRODUCTION - NYU COURANT

Mon, 08 May 2017 09:46:00 GMT

ruin probabilities for risk processes with non-stationary arrivals and subexponential claims lingjiong zhu abstract. in this paper, we obtain the finite-horizon and in ...

PERIODICITY AND RUIN PROBABILITIES COMPOUND NON ...

Mon, 27 Mar 2017 18:21:00 GMT

periodicity and ruin probabilities for compound non-homogeneous poisson processes a thesis the department mathematics and statistics presented

GENERALIZED LIFE INSURANCE: RUIN PROBABILITIES ...

Sat, 15 Apr 2017 16:33:00 GMT

scand. actuarial j. 2 generalized life insurance: ruin probabilities 137 section 7 we consider ruin probabilities for ltc programs. in all the above sections

RUIN PROBABILITIES (2ND EDITION) (ADVANCED SERIES ON ...

Wed, 29 Sep 2010 23:56:00 GMT

amazon: ruin probabilities (2nd edition) (advanced series on statistical science and applied probability) (9789814282529): soren asmussen: books

ACADEMIC PAPER INSIGHTS: RUIN PROBABILITIES - RESEARCHGATE

Mon, 03 Apr 2017 15:00:00 GMT

references, authors & citations for 'ruin probabilities' on researchgate.

RUIN PROBABILITIES - RESEARCH AND MARKETS

Sun, 07 May 2017 23:59:00 GMT

ruin probabilities: smoothness, bounds, supermartingale approach deals with continuous-time risk models and covers several aspects of risk theory. the first...

CALCULATION OF RUIN PROBABILITIES WHEN THE CLAIM ...

Tue, 04 Apr 2017 05:55:00 GMT

calculation of ruin probabilities when the claim distribution is lognormal olof thorin and nils wikstad stockholm summary in this paper some ruin ...

CALCULATING CONTINUOUS TIME RUIN PROBABILITIES

Thu, 04 May 2017 11:17:00 GMT

calculating continuous time ruin probabilities for a large portfolio with varying premiums by lourdes b. afonso,alfredo d. egidio dos reis and howard r. waters

HOW TO FIGURE YOUR PROBABILITY OF RUIN FROM DAY TRADING ...

Tue, 07 Sep 2010 23:54:00 GMT

how to figure your probability of ruin from day trading. expected return, the happy number, has a not-so-happy counterpart called the probability of ruin.

FINITE-TIME RUIN PROBABILITIES FOR DISCRETE, POSSIBLY ...

Thu, 11 May 2017 00:39:00 GMT

finite-time ruin probabilities for discrete, possibly dependent, claim severities st ephane loisel, claude lef evre to cite this version: st ephane loisel, claude lef ...

RUIN PROBABILITY - SCIENTIFIC

Thu, 27 Apr 2017 08:19:00 GMT

abstract:this paper investigates the ruin probabilities in a class of generalized cramer-lundberg model .under the assumption that the claim sizes are...

CALCULATION OF RUIN PROBABILITIES FOR A DENSE CLASS OF ...

Sat, 13 May 2017 04:11:00 GMT

calculation of ruin probabilities for a dense class of heavy tailed distributions mogensbladt,bofriisnielsen,andgennadysamorodnitsky abstract. in this paper we ...

FINITE AND INFINITE TIME RUIN PROBABILITIES IN THE ...

Wed, 12 Apr 2017 12:55:00 GMT

tang, qihe and tsitsiashvili, gurami (2004) finite and infinite time ruin probabilities in the presence of stochastic returns on investments. technical report.

FOURIER/LAPLACE TRANSFORMS AND RUIN PROBABILITIES

Mon, 24 Apr 2017 04:05:00 GMT

fourier/laplace transforms and ruin probabilities 93 number r such that [see for instance sparre andersen (1957) or dickson and