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DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar for Confirmation of Candidature

Mr. LIU Haibo

Department of Statistics and Actuarial Science
The University of Hong Kong

will give a talk

entitled

ON THE ANALYSIS OF DISCOUNTED AGGREGATE CLAIM COSTS UNTIL RUIN

Abstract

The Gerber-Shiu function and its extensions have been studied extensively in recent years. In particular, Cheung and Woo (2014) incorporate the discounted aggregate claim costs until ruin into the Gerber-Shiu function which allows us to find more interesting ruin quantities, such as the covariance of the discounted aggregate claims until ruin and the time of ruin in case ruin occurs. In this talk, we study the extended Gerber-Shiu function under the classical compound Poisson model perturbed by diffusion and the risk model with 2-sided jumps.

on

Monday, October 27, 2014

3:30 p.m. – 4:30 p.m.

at

Room 301, Run Run Shaw Building

All interested are welcome