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DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar for Confirmation of Candidature

Ms. QI Xiaozhen

Department of Statistics and Actuarial Science
The University of Hong Kong

will give a talk

entitled

ANALYSIS OF THE GENERALIZED GERBER-SHIU FUNCTION IN DISCRETE-TIME DEPENDENT SPARRE ANDERSEN MODEL

Abstract

The generalized Gerber-Shiu (G-S) function (Cheung et al. (2010b)) in a discrete-time dependent Sparre Andersen (SA) renewal risk model is studied. Some defective discounted probability functions involving the surplus before ruin, deficit at ruin, the minimum level of surplus before ruin and the surplus immediately after the second last claim before ruin, are derived. Furthermore, with arbitrary distributional assumption on the interclaim times, the generalized G-S function is analyzed when the distribution for the claim sizes is geometric and mixed-geometric in case of time-independent claims. Later, discrete Coxian distribution for the interclaim times is assumed under the certain dependent structure between the interclaim times and the claim sizes, and some numerical illustrations are provided. Lastly, discrete-time delayed SA renewal risk model is considered.

on

Friday, August 29, 2014

12:00 noon – 1:00 p.m.

at

Room 301, Run Run Shaw Building

All interested are welcome