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DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

STAT6003 Research Postgraduate Seminar


## Mr. LIU Haibo

*Department of Statistics and Actuarial Science*
*The University of Hong Kong*


will give a talk

entitled

# ON THE JOINT ANALYSIS OF DISCOUNTED AGGREGATE CLAIM COSTS UNTIL RUIN AND OTHER RUIN-RELATED QUANTITIES


Abstract

The classical Gerber-Shiu function is well known for its unified study of three crucial ruin quantities, namely the time of ruin, the surplus just before ruin and the deficit at ruin. In the past decade, there has been an increased interest in its extensions. 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 conditional covariance of the discounted aggregate claims until ruin and the time of ruin. In this talk, we study the extended Gerber-Shiu function with the discounted aggregate claim costs until ruin under the compound Poisson model with barrier dividend strategy and the risk model with 2-sided jumps.


on

**Tuesday, March 24, 2015**

**2:30 p.m. – 3:30 p.m.**

at

**Room 301, Run Run Shaw Building**

All interested are welcome