DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

STAT6003 Research Postgraduate Seminar

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 talk focuses on analyzing useful quantities regarding the generalized Gerber-Shiu function proposed by Cheung et al. (2010b). Interested parameters include the joint defective discounted probability functions regarding ruin-related quantities, as well as a nice form for the generalized Gerber-Shiu function. We should assume geometric claim amounts distribution and a combination of geometric claim size distribution in independent models. Dependent structures with a combination of geometric interclaim-times distribution will also be studied. Other than the generalized risk theory, we will also talk about the delayed model and its structure. Lastly, numerical illustrations regarding the previous models and our interested quantities will be proposed.

on

Monday, August 3, 2015

11:00 a.m. – 12:00 noon

at

Room 301, Run Run Shaw Building

All interested are welcome