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DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

STAT6003 Research Postgraduate Seminar

Miss WEI Wei

Department of Statistics and Actuarial Science
The University of Hong Kong

will give a talk

entitled

OPTIMAL REINSURANCE STRATEGY FOR THE COMPOUND POISSON RISK MODEL WITH THINNING DEPENDENCE

Abstract

Our research is concerned with the optimal reinsurance problem for the compound Poisson risk model, in which different classes of business in an insurance company are correlated due to the thinning-dependence structure. Under the criterion of maximizing the adjustment coefficient, explicit expressions for the optimal reinsurance strategy are derived for both the expected value premium principle and the variance premium principle. Numerical examples are also provided to illustrate the impact of the model parameters on the optimal reinsurance strategy.

on

Monday, June 20, 2016

4:00 p.m. – 5:00 p.m.

at

Room 301, Run Run Shaw Building

All interested are welcome