For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar for Confirmation of Candidature

Ms. WEI Wei

Department of Statistics and Actuarial Science
The University of Hong Kong

will give a talk

entitled

ON SOME ACTUARIAL PROBLEMS WITH THINNING DEPENDENCE

Abstract

In this research, we consider some actuarial problems based on risk models with dependent classes of insurance business. We first analyze the expected discounted dividends under some barrier strategy for a bivariate compound Poisson process with thinning dependence. We then study the problem of optimal proportional reinsurance for the compound Poisson risk model with thinning dependence. Under the criterion of minimizing the ruin probability or maximizing the adjustment coefficient, we investigate the optimal problem according to both the expected value premium principle and the variance premium principle.

on

Monday, August 17, 2015

10:30 a.m. – 11:30 a.m.

at

Room 301, Run Run Shaw Building

All interested are welcome